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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 04/01/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 05/01/2016	Any day expiry	15.58480	15.58480		15.62540	15.62540		25.00	0.00	0.00	0	0.00
\$ / R	On 05/01/2016	Any day expiry	14.97	Call	617.34620	0.61735	666.37280	0.66637	617.346	38.30	0.98	0	5,000.00
\$ / R	On 05/01/2016	Any day expiry	14.98	Call	607.48940	0.60749	656.83750	0.65684	607.489	38.09	0.98	0	5,000.00
\$ / R	On 05/01/2016	Any day expiry	15.12	Call	470.67500	0.47068	525.71900	0.52572	470.675	35.13	0.95	0	5,000.00
\$ / R	On 12/01/2016	Any day expiry	15.59870		15.59870	15.64150	15.64150		19.46	0.00	0.00	0	4,393.00
\$ / R	On 13/01/2016	Any day expiry	15.60140		15.60140	15.64440	15.64440		19.57	0.00	0.00	0	1,176.00
\$ / R	On 15/01/2016	Any day expiry	15.60720		15.60720	15.65010	15.65010		19.72	0.00	0.00	0	0.00
\$ / R	On 15/01/2016	Any day expiry	14.40	Put	5.18960	0.00519	6.59940	0.00660	5.190	23.23	0.02	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.80	Put	11.73140	0.01173	14.48140	0.01448	11.731	19.12	0.05	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.90	Put	18.98520	0.01899	20.23780	0.02024	18.985	19.20	0.08	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Call	636.74060	0.63674	681.06510	0.68107	636.741	19.27	0.89	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Put	29.54060	0.02954	30.96510	0.03097	29.541	19.27	0.11	0	10,000.00
\$ / R	On 27/01/2016	Any day expiry	15.64170		15.64170	15.68450	15.68450		19.16	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	0.00110	0.00000	0.07740	0.00008	0.001	25.70	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	1.79720	0.00180	2.04910	0.00205	1.797	23.59	0.01	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	1,180.21360	1.18021	1,223.07980	1.22308	1,180.214	19.60	0.94	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	15.32	Call	479.76050	0.47976	519.19980	0.51920	479.761	18.78	0.68	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry			15.64740	15.64740	15.69030	15.69030		19.25	0.00	0.00	0	212.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	3.46060	0.00346	3.65280	0.00365	3.461	21.97	0.01	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	1,398.96260	1.39896	1,441.41920	1.44142	1,398.963	19.89	0.96	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.50	Put	21.60140	0.02160	21.53320	0.02153	21.601	19.24	0.06	0.00	0	2,000.00
\$ / R	On 12/02/2016	Any day expiry			15.68790	15.68790	15.73110	15.73110		19.15	0.00	0.00	0	106.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	0.13160	0.00013	0.13870	0.00014	0.132	27.63	0.00	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	540.50240	0.54050	575.88080	0.57588	540.502	18.72	0.63	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			15.70850	15.70850	15.75180	15.75180		19.01	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	1,791.07710	1.79108	1,835.27820	1.83528	1,791.077	18.43	0.97	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	26.65140	0.02665	26.45310	0.02645	26.651	17.52	0.06	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	911.32940	0.91133	951.58830	0.95159	911.329	17.91	0.80	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			15.72620	15.72620	15.76950	15.76950		19.03	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.52650	0.00053	0.48620	0.00049	0.526	25.49	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	9.70510	0.00971	9.49500	0.00950	9.705	20.31	0.02	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	996.61540	0.99662	1,036.70340	1.03670	996.615	17.82	0.81	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	489.92260	0.48992	519.91510	0.51992	489.923	18.87	0.54	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry			15.72910	15.72910	15.77250	15.77250		19.05	0.00	0.00	0	392.00
\$ / R	On 29/02/2016	Any day expiry			15.73800	15.73800	15.78130	15.78130		18.92	0.00	0.00	0	133.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	19.91830	0.01992	19.24730	0.01925	19.918	18.50	0.04	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	1,211.51350	1.21151	1,252.44220	1.25244	1,211.514	17.62	0.87	0.00	0	100.00
\$ / R	On 02/03/2016	Any day expiry			15.74380	15.74380	15.78720	15.78720		18.96	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	1,221.47110	1.22147	1,262.22600	1.26223	1,221.471	17.68	0.87	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	1,213.04450	1.21304	1,253.75000	1.25375	1,213.044	17.68	0.86	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	1,204.64350	1.20464	1,245.29760	1.24530	1,204.644	17.69	0.86	0.00	0	10,000.00
\$ / R	On 07/03/2016	Any day expiry			15.75860	15.75860	15.80200	15.80200		18.93	0.00	0.00	0	187.00
\$ / R	On 11/03/2016	Any day expiry			15.77040	15.77040	15.81390	15.81390		19.06	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			15.77930	15.77930	15.82280	15.82280		19.09	0.00	402,451,046.50	25,505	995,968.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	1.24340	0.00124	1.14560	0.00115	1.243	25.65	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	1.34020	0.00134	1.23810	0.00124	1.340	25.51	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	1.80470	0.00180	1.68440	0.00168	1.805	24.96	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	1.88650	0.00189	1.76340	0.00176	1.887	24.87	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	2.12260	0.00212	1.99180	0.00199	2.123	24.65	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	2.25100	0.00225	2.11640	0.00212	2.251	24.54	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	2.42220	0.00242	2.28270	0.00228	2.422	24.40	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	2.84410	0.00284	2.69380	0.00269	2.844	24.09	0.01	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	3.53550	0.00354	3.37050	0.00337	3.536	23.68	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	3,234.66200	3.23466	3,277.97090	3.27797	3,234.662	22.87	0.99	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	6.93180	0.00693	6.71010	0.00671	6.932	22.30	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	2,986.78150	2.98678	3,030.04280	3.03004	2,986.782	22.10	0.99	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	9.05430	0.00905	8.76720	0.00877	9.054	21.62	0.02	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	10.95950	0.01096	10.61270	0.01061	10.960	21.13	0.02	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,591.74920	2.59175	2,634.85530	2.63486	2,591.749	20.81	0.98	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	13.43950	0.01344	13.01380	0.01301	13.440	20.61	0.02	0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,297.56330	2.29756	2,340.48110	2.34048	2,297.563	19.83	0.97	0.00	0	1,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,248.77050	2.24877	2,291.64910	2.29165	2,248.770	19.67	0.96	0.00	0	12,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	25.16690	0.02517	24.35400	0.02435	25.167	19.02	0.05	0.00	0	4,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,044.79250	2.04479	2,087.46800	2.08747	2,044.793	18.99	0.95	0.00	0	10,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,871.44250	1.87144	1,913.88670	1.91389	1,871.443	18.41	0.94	0.00	0	788.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	32.55980	0.03256	31.48940	0.03149	32.560	18.38	0.06	0.00	0	32,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,814.02930	1.81403	1,856.38220	1.85638	1,814.029	18.21	0.94	0.00	0	1,750.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,718.82020	1.71882	1,761.00040	1.76100	1,718.820	17.89	0.93	0.00	0	9,370.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	45.00130	0.04500	43.48090	0.04348	45.001	17.57	0.08	0.00	0	800.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,615.26820	1.61527	1,657.21710	1.65722	1,615.268	17.57	0.92	0.00	0	10,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	51.05020	0.05105	49.33600	0.04934	51.050	17.59	0.09	0.00	0	402.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,525.86490	1.52586	1,567.47470	1.56747	1,525.865	17.62	0.90	0.00	0	43,156.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,361.17320	1.36117	1,401.98570	1.40199	1,361.173	17.70	0.87	0.00	0	1,300.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	81.87320	0.08187	79.18570	0.07919	81.873	17.70	0.13	0.00	0	2,500.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,285.82010	1.28582	1,326.18010	1.32618	1,285.820	17.74	0.85	0.00	0	1,204.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,196.29570	1.19630	1,236.03200	1.23603	1,196.296	17.79	0.83	0.00	0	2,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	116.99570	0.11700	113.23200	0.11323	116.996	17.79	0.17	0.00	0	1,300.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,156.59460	1.15659	1,196.02180	1.19602	1,156.595	17.81	0.82	0.00	0	29,370.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	186.07580	0.18608	180.28080	0.18028	186.076	17.91	0.24	0.00	0	25,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	188.87880	0.18888	183.00460	0.18300	188.879	17.92	0.25	0.00	0	10,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	191.92390	0.19192	185.94780	0.18595	191.924	17.93	0.25	0.00	0	15,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	201.28710	0.20129	194.99630	0.19500	201.287	17.98	0.26	0.00	0	3,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	835.47300	0.83547	870.88960	0.87089	835.473	18.21	0.69	0.00	0	500.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	792.13660	0.79214	826.71020	0.82671	792.137	18.31	0.67	0.00	0	38,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	645.36440	0.64536	676.56330	0.67656	645.364	18.69	0.59	0.00	0	25,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	634.99390	0.63499	665.91760	0.66592	634.994	18.72	0.59	0.00	0	10,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	629.85590	0.62986	660.64430	0.66064	629.856	18.74	0.58	0.00	0	10,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	624.75290	0.62475	655.40290	0.65540	624.753	18.75	0.58	0.00	0	5,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	614.63830	0.61464	645.01600	0.64502	614.638	18.78	0.57	0.00	0	3,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	609.63190	0.60963	639.87020	0.63987	609.632	18.79	0.57	0.00	0	2,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	538.31070	0.53831	566.45710	0.56646	538.311	19.01	0.53	0.00	0	1,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	495.73150	0.49573	522.44800	0.52245	495.732	19.20	0.50	0.00	0	2,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	659.72770	0.65973	640.79350	0.64079	659.728	19.54	0.55	0.00	0	201.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	372.95180	0.37295	394.73650	0.39474	372.952	19.99	0.40	0.00	0	1,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	332.57420	0.33257	352.50650	0.35251	332.574	20.31	0.36	0.00	0	2,500.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	291.74440	0.29174	309.67470	0.30967	291.744	20.67	0.33	0.00	0	1,000.00		
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	237.76040	0.23776	253.03710	0.25304	237.760	21.23	0.28	0.00	0	35,000.00		
\$ / R	On 15/03/2016	Any day expiry			15.78230	15.78230	15.82580	15.82580		19.12	0.00	0.00	0	50.00		
\$ / R	On 16/03/2016	Any day expiry			15.78530	15.78530	15.82870	15.82870		19.15	0.00	0.00	0	0.00		
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	15.99970	0.01600	15.52100	0.01552	16.000	20.36	0.03	0.00	0	17,991.00		
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,263.29830	1.26330	1,303.39210	1.30339	1,263.298	17.82	0.84	0.00	0	17,991.00		
\$ / R	On 23/03/2016	Any day expiry			15.80610	15.80610	15.84950	15.84950		19.13	0.00	0.00	0	0.00		
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	27.89680	0.02790	27.67810	0.02768	27.897	19.09	0.05	0.00	0	19,744.00		
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,036.04870	1.03605	1,073.74080	1.07374	1,036.049	17.98	0.76	0.00	0	19,744.00		

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 29/03/2016	Any day expiry			15.82390	15.82390		15.86730	15.86730		19.08	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 29/03/2016	Any day expiry	3.01750	0.00302		3.10600	0.00311	3.018	24.15	0.01	0.00	0	250.00		
\$ / R	13.50	Put	On 29/03/2016	Any day expiry	24.32030	0.02432		24.11560	0.02412	24.320	19.26	0.04	0.00	0	150.00		
\$ / R	15.25	Call	On 29/03/2016	Any day expiry	881.29150	0.88129		915.20200	0.91520	881.291	18.30	0.68	0.00	0	250.00		
\$ / R	15.96	Call	On 29/03/2016	Any day expiry	528.20190	0.52820		553.60080	0.55360	528.202	19.41	0.48	0.00	0	150.00		
\$ / R			On 15/04/2016	Any day expiry	15.87490	15.87490		15.91840	15.91840		19.25	0.00	0.00	0	50.00		
\$ / R			On 18/04/2016	Any day expiry	15.88390	15.88390		15.92750	15.92750		19.27	0.00	0.00	0	0.00		
\$ / R	13.97	Put	On 18/04/2016	Any day expiry	62.74540	0.06275		61.50320	0.06150	62.745	18.10	0.09	0.00	0	17,896.00		
\$ / R	15.42	Call	On 18/04/2016	Any day expiry	880.17860	0.88018		911.39480	0.91139	880.179	18.55	0.64	0.00	0	17,896.00		
\$ / R			On 26/04/2016	Any day expiry	15.90810	15.90810		15.95180	15.95180		19.28	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	5.35080	0.00535		5.26830	0.00527	5.351	22.77	0.01	0.00	0	250.00		
\$ / R	13.50	Put	On 26/04/2016	Any day expiry	36.74190	0.03674		35.43260	0.03543	36.742	18.64	0.05	0.00	0	150.00		
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	794.11380	0.79411		822.92990	0.82293	794.114	18.92	0.58	0.00	0	250.00		
\$ / R	16.29	Call	On 26/04/2016	Any day expiry	539.85570	0.53986		562.13520	0.56214	539.856	20.01	0.44	0.00	0	150.00		
\$ / R			On 10/05/2016	Any day expiry	15.95040	15.95040		15.99430	15.99430		19.32	0.00	0.00	0	0.00		
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	116.21830	0.11622		112.86620	0.11287	116.218	17.66	0.13	0.00	0	8,403.00		
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	932.31650	0.93232		962.02670	0.96203	932.316	18.65	0.62	0.00	0	8,403.00		
\$ / R			On 13/05/2016	Any day expiry	15.95940	15.95940		16.00340	16.00340		19.34	0.00	0.00	0	50.00		
\$ / R			On 27/05/2016	Any day expiry	16.00170	16.00170		16.04590	16.04590		19.40	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	7.64950	0.00765		7.02400	0.00702	7.650	21.47	0.01	0.00	0	250.00		
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	47.71870	0.04772		44.34550	0.04435	47.719	17.96	0.06	0.00	0	150.00		
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	726.94530	0.72695		751.41630	0.75142	726.945	19.62	0.50	0.00	0	250.00		
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	540.11310	0.54011		560.11500	0.56011	540.113	20.61	0.40	0.00	0	150.00		
\$ / R			On 31/05/2016	Any day expiry	16.01380	16.01380		16.05800	16.05800		19.35	0.00	0.00	0	230.00		
\$ / R			On 06/06/2016	Any day expiry	16.03190	16.03190		16.07630	16.07630		19.40	0.00	0.00	0	0.00		
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	10.78140	0.01078		9.76510	0.00977	10.781	19.78	0.01	0.00	0	1,000.00		
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	1,079.09100	1.07909		1,108.98630	1.10899	1,079.091	18.46	0.64	0.00	0	1,000.00		
\$ / R			On 08/06/2016	Any day expiry	16.03800	16.03800		16.08230	16.08230		19.42	0.00	0.00	0	0.00		
\$ / R	14.60	Put	On 08/06/2016	Any day expiry	209.17340	0.20917		201.22780	0.20123	209.173	17.73	0.19	0.00	0	8,219.00		
\$ / R	15.78	Call	On 08/06/2016	Any day expiry	923.55310	0.92355		950.90690	0.95091	923.553	19.00	0.58	0.00	0	8,219.00		
\$ / R			On 09/06/2016	Any day expiry	16.04100	16.04100		16.08540	16.08540		19.42	0.00	0.00	0	264.00		
\$ / R			On 13/06/2016	Foreign Exchange Future	16.05310	16.05310		16.09750	16.09750		19.40	0.00	70,633,640.00	4,400	48,326.00		
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	11.01660	0.01102		9.91260	0.00991	11.017	19.68	0.01	0.00	0	330.00		
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	19.55380	0.01955		16.82410	0.01682	19.554	17.48	0.03	0.00	0	6,600.00		
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	22.92070	0.02292		19.92850	0.01993	22.921	17.48	0.03	0.00	0	750.00		
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	32.14800	0.03215		28.54700	0.02855	32.148	17.50	0.04	0.00	0	700.00		
\$ / R	13.50	Call	On 13/06/2016	Foreign Exchange Future	2,604.61320	2.60461		2,644.47150	2.64447	2,604.613	17.52	0.94	0.00	0	53,633.00		
\$ / R	13.50	Put	On 13/06/2016	Foreign Exchange Future	51.51320	0.05151		46.97150	0.04697	51.513	17.52	0.06	0.00	0	545.00		
\$ / R	13.53	Put	On 13/06/2016	Foreign Exchange Future	53.87830	0.05388		49.24440	0.04924	53.878	17.53	0.06	0.00	0	36,230.00		
\$ / R	14.25	Put	On 13/06/2016	Foreign Exchange Future	141.49810	0.14150		134.95150	0.13495	141.498	17.59	0.14	0.00	0	3,000.00		
\$ / R	14.50	Put	On 13/06/2016	Foreign Exchange Future	189.84650	0.18985		182.04150	0.18204	189.847	17.64	0.18	0.00	0	17,500.00		
\$ / R	14.85	Put	On 13/06/2016	Foreign Exchange Future	281.65190	0.28165		272.00820	0.27201	281.652	17.88	0.24	0.00	0	8,000.00		
\$ / R	14.93	Call	On 13/06/2016	Foreign Exchange Future	1,429.24140	1.42924		1,463.57260	1.46357	1,429.241	17.93	0.75	0.00	0	330.00		
\$ / R	15.00	Call	On 13/06/2016	Foreign Exchange Future	1,381.77900	1.38178		1,415.73130	1.41573	1,381.779	17.98	0.74	0.00	0	53,633.00		

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 13/06/2016	Foreign Exchange Future	16.10	Call	806.02770	0.80603	830.68820	0.83069	806.028	19.48	0.52	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	756.51280	0.75651	780.09500	0.78010	756.513	19.70	0.49	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	653.89240	0.65389	675.10130	0.67510	653.892	20.21	0.44	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	539.97670	0.53998	558.05230	0.55805	539.977	20.90	0.38	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	508.30540	0.50831	525.50510	0.52551	508.305	21.13	0.36	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	320.06220	0.32006	332.19420	0.33219	320.062	22.81	0.24	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	305.70920	0.30571	317.36160	0.31736	305.709	22.96	0.23	0.00	0	6,600.00
\$ / R	On 24/06/2016	Any day expiry			16.08630	16.08630	16.13090	16.13090		19.47	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	401.23140	0.40123	389.34140	0.38934	401.231	18.12	0.30	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	661.47950	0.66148	682.52690	0.68253	661.479	20.36	0.43	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			16.09840	16.09840	16.14300	16.14300		19.44	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	9.75160	0.00975	8.70270	0.00870	9.752	20.41	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	54.20700	0.05421	50.51070	0.05051	54.207	17.16	0.06	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	681.71020	0.68171	702.99560	0.70300	681.710	20.30	0.44	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	564.71970	0.56472	582.95480	0.58295	564.720	21.01	0.38	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			16.18950	16.18950	16.23320	16.23320		19.57	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	12.28290	0.01228	10.87750	0.01088	12.283	19.83	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	58.43350	0.05843	51.41980	0.05142	58.434	16.57	0.06	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	643.09650	0.64310	659.57230	0.65957	643.097	21.04	0.39	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	567.75540	0.56776	582.34050	0.58234	567.755	21.58	0.35	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			16.23730	16.23730	16.28020	16.28020		19.62	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	19.80340	0.01980	17.18350	0.01718	19.803	16.56	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,309.84380	1.30984	1,337.33400	1.33733	1,309.844	18.45	0.65	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			16.28510	16.28510	16.32730	16.32730		19.68	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	15.06190	0.01506	13.22290	0.01322	15.062	19.38	0.02	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	57.97770	0.05798	49.91740	0.04992	57.978	15.82	0.06	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	609.67880	0.60968	621.32900	0.62133	609.679	21.83	0.35	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	563.67210	0.56367	574.22060	0.57422	563.672	22.19	0.33	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			16.32010	16.32010	16.36170	16.36170		19.63	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	634.02750	0.63403	644.85990	0.64486	634.028	21.81	0.35	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			16.32650	16.32650	16.36800	16.36800		19.71	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	92.07060	0.09207	86.03290	0.08603	92.071	15.97	0.09	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	743.66030	0.74366	756.37040	0.75637	743.660	21.13	0.40	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			16.32970	16.32970	16.37110	16.37110		19.71	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			16.34240	16.34240	16.38370	16.38370		19.70	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	393.57050	0.39357	385.45150	0.38545	393.571	17.89	0.25	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	477.57290	0.47757	484.19970	0.48420	477.573	23.13	0.27	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			16.34880	16.34880	16.38990	16.38990		19.70	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.36160	16.36160	16.40250	16.40250		19.68	0.00	9,816,960.00	600	34,274.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	33.50460	0.03350	29.30870	0.02931	33.505	14.79	0.04	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	254.80100	0.25480	246.42230	0.24642	254.801	17.27	0.18	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	729.34390	0.72934	740.22330	0.74022	729.344	21.38	0.39	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	683.11850	0.68312	693.04230	0.69304	683.119	21.69	0.37	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	383.34940	0.38335	387.11190	0.38711	383.349	24.20	0.22	0.00	0	17,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R			On 28/09/2016	Any day expiry			16.39020	16.39020	16.43070	16.43070	19.75	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	18.17360	0.01817	15.84680	0.01585	18.174	18.99	0.02	0.00	0	250.00	
\$ / R	13.50	Put	On 28/09/2016	Any day expiry	57.91780	0.05792	55.48240	0.05548	57.918	15.19	0.06	0.00	0	150.00	
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	598.44780	0.59845	606.11340	0.60611	598.448	22.45	0.32	0.00	0	250.00	
\$ / R	18.41	Call	On 28/09/2016	Any day expiry	568.92680	0.56893	576.00190	0.57600	568.927	22.66	0.31	0.00	0	150.00	
\$ / R			On 26/10/2016	Any day expiry	16.48380	16.48380	16.52320	16.52320		19.84	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	19.80000	0.01980	17.00910	0.01701	19.800	18.57	0.02	0.00	0	250.00	
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	52.57450	0.05257	58.58620	0.05859	52.574	14.46	0.05	0.00	0	150.00	
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	586.25900	0.58626	592.30290	0.59230	586.259	23.00	0.30	0.00	0	250.00	
\$ / R	18.85	Call	On 26/10/2016	Any day expiry	573.18360	0.57318	579.07020	0.57907	573.184	23.10	0.29	0.00	0	150.00	
\$ / R			On 28/11/2016	Any day expiry	16.59610	16.59610	16.63410	16.63410		19.89	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	21.38770	0.02139	17.57570	0.01758	21.388	18.12	0.02	0.00	0	250.00	
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	47.60510	0.04761	57.76680	0.05777	47.605	13.77	0.05	0.00	0	150.00	
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	578.55100	0.57855	583.55510	0.58356	578.551	23.66	0.28	0.00	0	400.00	
\$ / R			On 14/12/2016	Any day expiry	16.65050	16.65050	16.68790	16.68790		19.92	0.00	0.00	0	251.00	
\$ / R			On 19/12/2016	Foreign Exchange Future	16.66760	16.66760	16.70470	16.70470		19.91	0.00	16,650,932.40	999	6,418.00	
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	21.89080	0.02189	16.88780	0.01689	21.891	17.82	0.02	0.00	0	250.00	
\$ / R	13.50	Put	On 19/12/2016	Foreign Exchange Future	63.89600	0.06390	55.26080	0.05526	63.896	14.47	0.06	0.00	0	150.00	
\$ / R	14.98	Put	On 19/12/2016	Foreign Exchange Future	449.35280	0.44935	443.61090	0.44361	449.353	17.70	0.24	0.00	0	1,700.00	
\$ / R	15.00	Put	On 19/12/2016	Foreign Exchange Future	456.23180	0.45623	450.26490	0.45026	456.232	17.72	0.24	0.00	0	27,000.00	
\$ / R	15.20	Put	On 19/12/2016	Foreign Exchange Future	528.52620	0.52853	520.18760	0.52019	528.526	17.89	0.27	0.00	0	6,985.00	
\$ / R	15.40	Call	On 19/12/2016	Foreign Exchange Future	1,874.74530	1.87475	1,900.95970	1.90096	1,874.745	18.07	0.70	0.00	0	86,321.00	
\$ / R	18.45	Call	On 19/12/2016	Foreign Exchange Future	800.09190	0.80009	807.21140	0.80721	800.092	22.35	0.36	0.00	0	1,700.00	
\$ / R	18.89	Call	On 19/12/2016	Foreign Exchange Future	718.32640	0.71833	724.53930	0.72454	718.326	22.95	0.33	0.00	0	17,000.00	
\$ / R	18.98	Call	On 19/12/2016	Foreign Exchange Future	703.09220	0.70309	709.14050	0.70914	703.092	23.07	0.32	0.00	0	10,000.00	
\$ / R	19.00	Call	On 19/12/2016	Foreign Exchange Future	699.77560	0.69978	705.78020	0.70578	699.776	23.09	0.32	0.00	0	2,310.00	
\$ / R	19.15	Call	On 19/12/2016	Foreign Exchange Future	675.58350	0.67558	681.32920	0.68133	675.584	23.30	0.31	0.00	0	83,003.00	
\$ / R	19.25	Call	On 19/12/2016	Foreign Exchange Future	660.14640	0.66015	665.72440	0.66572	660.146	23.43	0.30	0.00	0	10,303.00	
\$ / R	19.75	Call	On 19/12/2016	Foreign Exchange Future	595.05770	0.59506	596.82410	0.59682	595.058	24.19	0.28	0.00	0	150.00	
\$ / R	19.81	Call	On 19/12/2016	Foreign Exchange Future	589.28730	0.58929	590.98670	0.59099	589.287	24.31	0.27	0.00	0	250.00	
\$ / R			On 13/03/2017	Foreign Exchange Future	16.88160	16.88160	16.91910	16.91910		20.44	0.00	0.00	0	0.00	
\$ / R			On 19/06/2017	Foreign Exchange Future	17.10840	17.10840	17.14930	17.14930		20.85	0.00	0.00	0	0.00	
\$ / R MAXI			On 14/03/2016	Foreign Exchange Future	15.77930	15.77930	15.82280	15.82280		19.09	0.00	3,297,873.70	209	1,142.00	
\$ / R MAXI			On 13/06/2016	Foreign Exchange Future	16.05310	16.05310	16.09750	16.09750		19.40	0.00	80,265.50	5	151.00	
\$ / R MAXI			On 19/09/2016	Foreign Exchange Future	16.36160	16.36160	16.40250	16.40250		19.68	0.00	0.00	0	80.00	
\$ / R MAXI			On 19/12/2016	Foreign Exchange Future	16.66760	16.66760	16.70470	16.70470		19.91	0.00	100,005.60	6	0.00	
£ / R			On 12/01/2016	Any day expiry	22.96480	22.96480	23.18660	23.18660		20.80	0.00	0.00	0	15.00	
£ / R			On 26/02/2016	Any day expiry	23.15850	23.15850	23.38220	23.38220		20.71	0.00	0.00	0	163.00	
£ / R			On 29/02/2016	Any day expiry	23.17170	23.17170	23.39520	23.39520		20.57	0.00	0.00	0	56.00	
£ / R			On 07/03/2016	Any day expiry	23.20210	23.20210	23.42600	23.42600		20.65	0.00	0.00	0	50.00	
£ / R			On 14/03/2016	Foreign Exchange Future	23.23290	23.23290	23.45710	23.45710		20.78	0.00	26,880,465.30	1,157	33,495.00	
£ / R	20.75	Put	On 14/03/2016	Foreign Exchange Future	88.34270	0.08834	78.56950	0.07857	88.343	19.94	0.09	0.00	0	21,300.00	

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	23.95	Call	574.47300	0.57447	663.21140	0.66321	574.473	21.54	0.39	0.00	0	11,000.00
£ / R	On 13/06/2016	Foreign Exchange Future			23.64290	23.64290	23.87270	23.87270		20.62	0.00	0.00	0	858.00
£ / R	On 08/09/2016	Any day expiry			24.05820	24.05820	24.28720	24.28720		19.97	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	389.80090	0.38980	338.38750	0.33839	389.801	18.45	0.18	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	997.78950	0.99779	1,061.03820	1.06104	997.789	21.36	0.37	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			24.11160	24.11160	24.34010	24.34010		19.89	0.00	0.00	0	225.00
£ / R	On 19/12/2016	Foreign Exchange Future			24.57960	24.57960	24.80460	24.80460		19.54	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.13261	0.13261	0.13167	0.13167		22.97	0.00	0.00	0	6,938.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13530	0.13530	0.13435	0.13435		21.81	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13840	0.13840	0.13742	0.13742		21.04	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry			16.95670	16.95670	17.13540	17.13540		18.27	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	2,109.27420	2.10927	2,287.76660	2.28777	2,109.274	23.26	0.99	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	2,039.79680	2.03980	2,218.11480	2.21811	2,039.797	23.06	0.99	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			16.97050	16.97050	17.14890	17.14890		18.57	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	6.40640	0.00641	5.01580	0.00502	6.406	21.06	0.02	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	1,464.93980	1.46494	1,639.15420	1.63915	1,464.940	19.79	0.96	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			17.04800	17.04800	17.22720	17.22720		18.42	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	16.98460	0.01698	17.13180	0.01713	16.985	16.71	0.04	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	1,076.47760	1.07648	1,237.62260	1.23762	1,076.478	17.25	0.84	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			17.07340	17.07340	17.25290	17.25290		18.34	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry			17.10970	17.10970	17.28950	17.28950		18.28	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			17.13570	17.13570	17.31570	17.31570		18.36	0.00	4,609,503.30	269	69,598.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	2.68360	0.00268	2.32460	0.00232	2.684	24.34	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	3.32670	0.00333	2.84270	0.00284	3.327	23.99	0.01	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	7.84790	0.00785	6.69080	0.00669	7.848	22.33	0.01	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	9.48390	0.00948	8.18440	0.00818	9.484	21.72	0.02	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	17.43700	0.01744	15.53780	0.01554	17.437	19.81	0.03	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,259.90170	2.25990	2,437.54030	2.43754	2,259.902	18.81	0.96	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	24.20170	0.02420	21.84030	0.02184	24.202	18.81	0.04	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	25.85960	0.02586	23.38730	0.02339	25.860	18.61	0.04	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,806.66480	1.80666	1,983.15250	1.98315	1,806.665	17.23	0.93	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	40.96480	0.04096	37.45250	0.03745	40.965	17.23	0.07	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,299.13500	1.29913	1,460.46280	1.46046	1,299.135	17.19	0.84	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,258.86810	1.25887	1,418.58580	1.41859	1,258.868	17.22	0.83	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,141.73940	1.14174	1,296.13460	1.29613	1,141.739	17.29	0.79	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,030.48760	1.03049	1,178.81500	1.17882	1,030.488	17.36	0.76	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.76	Call	738.83350	0.73883	861.93340	0.86193	738.834	17.90	0.63	0.00	0	1,275.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	663.11520	0.66312	778.68670	0.77869	663.115	18.07	0.59	0.00	0	19,500.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.48200	17.48200	17.66620	17.66620		18.49	0.00	0.00	0	5,522.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	29.88110	0.02988	22.02730	0.02203	29.881	17.85	0.03	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,748.76920	1.74877	1,903.62580	1.90363	1,748.769	17.09	0.80	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.88250	17.88250	18.06670	18.06670		18.71	0.00	0.00	0	6,030.00

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			18.28820		18.28820		18.47200	18.47200		18.90	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	452.03770		0.45204		405.36120	0.40536	452.038	17.15	0.23	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	629.29750		0.62930		565.00160	0.56500	629.298	17.45	0.29	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	691.63210		0.69163		728.93560	0.72894	691.632	21.72	0.31	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	537.08760		0.53709		561.97780	0.56198	537.088	22.96	0.25	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			107.40349		107.40349		107.24958	107.24958			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			104.83358		104.83358		104.68262	104.68262			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.37703		100.37703		100.38586	100.38586			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.56032		100.56032		100.55757	100.55757			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			101.48561		101.48561		101.48713	101.48713			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			101.13708		101.13708		101.14576	101.14576			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			103.62917		103.62917		103.53184	103.53184			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			103.28263		103.28263		103.18124	103.18124			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			452.37900		452.37900		451.52000	451.52000			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			460.54000		460.54000		459.68100	459.68100			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			514.32100		514.32100		512.62400	512.62400			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			523.60000		523.60000		521.89000	521.89000			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			466.93500		466.93500		465.17200	465.17200			0.00	18,677,400.00	4	624.00
ALBI	On 05/05/2016	Index Future			475.35900		475.35900		473.58000	473.58000			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			484.52500		484.52500		482.75700	482.75700			0.00	0.00	0	0.00
AU\$ / R	On 15/01/2016	Any day expiry			11.21110		11.21110		11.44750	11.44750		22.36	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.30190		11.30190		11.53980	11.53980		17.83	0.00	2,203,870.50	195	13,758.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	16.34990		0.01635		12.33010	0.01233	16.350	19.20	0.04	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	961.61560		0.96162		1,175.62990	1.17563	961.616	17.60	0.87	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	310.67190		0.31067		432.15320	0.43215	310.672	18.04	0.47	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.45170		11.45170		11.69270	11.69270		16.66	0.00	0.00	0	2,608.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.62750		11.62750		11.86960	11.86960		16.72	0.00	1,046,475.00	90	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.80850		11.80850		12.05080	12.05080		16.85	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.36750		11.36750		11.40090	11.40090		15.98	0.00	0.00	0	2.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.56900		11.56900		11.60360	11.60360		16.36	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			15.77430		15.77430		16.02070	16.02070		19.57	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.11990		16.11990		16.37280	16.37280		19.88	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
CNH / R	On 14/03/2016	Foreign Exchange Future		2.35670	2.35670		2.38410	2.38410		19.39	0.00	0.00	0	158.00
CNH / R	On 13/06/2016	Foreign Exchange Future		2.37670	2.37670		2.40320	2.40320		19.40	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future		2.30340	2.30340		2.32780	2.32780		21.35	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.35200	2.35200		2.37690	2.37690		21.76	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		11.13375	75.22550		11.19092	74.88595			0.00	0.00	0	8,710.00
ES33	On 05/05/2016	Bond Future		11.24776	72.79147		11.30661	72.44779			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future		11.35084	74.21148		11.41071	73.86719			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		11.26697	79.28717		11.32408	78.90824			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future		11.38108	76.45536		11.43998	76.07166			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		467.05300	467.05300		465.45600	465.45600			0.00	0.00	0	487.00
GOVI	On 05/05/2016	GOVI		475.47900	475.47900		473.86900	473.86900			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI		484.64700	484.64700		483.05100	483.05100			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future		121.60160	121.60160		121.60759	121.60759			0.00	0.00	0	2,111.00
I2025	On 05/05/2016	Bond Future		123.77545	123.77545		123.78463	123.78463			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		101.03716	101.03716		100.31420	100.31420			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future		101.86793	101.86793		101.13494	101.13494			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2038	On 04/02/2016	Bond Future		125.94537	125.94537		125.95121	125.95121			0.00	0.00	0	17,818.00
I2038	On 05/05/2016	Bond Future		128.19688	128.19688		128.20594	128.20594			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/02/2016	Bond Future		126.07868	126.07868		126.08423	126.08423			0.00	0.00	0	12,126.00
I2046	On 05/05/2016	Bond Future		126.90272	126.90272		126.91217	126.91217			0.00	0.00	0	0.00
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		134.20963	134.20963		134.21545	134.21545			0.00	0.00	0	13,364.00
I2050	On 05/05/2016	Bond Future		136.60901	136.60901		136.61833	136.61833			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/02/2016	Index Future		232.76800	232.76800		232.76900	232.76900			0.00	0.00	0	1,038.00
IGOV	On 05/05/2016	Index Future		236.92900	236.92900		236.93700	236.93700			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future		241.49200	241.49200		241.52300	241.52300			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		631.01300	631.01300		629.83600	629.83600			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future		641.76500	641.76500		640.57400	640.57400			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.85000	93.15000		6.71000	93.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		7.10000	92.90000		6.99000	93.01000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.25000	92.75000		7.06000	92.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		7.46000	92.54000		7.23000	92.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.61000	92.39000		7.28000	92.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.73000	92.27000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		8.16000	91.84000		7.74000	92.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		8.49000	91.51000		8.07000	91.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		8.74000	91.26000		8.21000	91.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.97000	91.03000		8.40000	91.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		9.19000	90.81000		8.53000	91.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		9.39000	90.61000		8.63000	91.37000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.15220	0.15220		0.15140	0.15140			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.15200	0.15200		0.15070	0.15070			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.15250	0.15250		0.15070	0.15070			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.07040	0.07040		0.07050	0.07050			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06640	0.06640		0.06700	0.06700			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06410	0.06410		0.06480	0.06480			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		10.62410	10.62410		10.81180	10.81180		12.76	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		10.75150	10.75150		10.94220	10.94220		14.77	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		10.90160	10.90160		11.09240	11.09240		15.53	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
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.08600		1.08600		1.09430	1.09430			0.00	2,094,894.00	1,929	6,335.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.08900		1.08900		1.09740	1.09740			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.09300		1.09300		1.10150	1.10150			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			9.74474		106.40322		9.79665	106.04893		11.52	0.00	25,536,772.80	240	69,534.00
R186	On 04/02/2016	Bond Future	7.90	Call	0.09000		0.00009		0.15000	0.00015	0.090	11.20	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	0.24000		0.00024		0.39000	0.00039	0.240	11.20	0.00	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	3.91000		0.00391		5.08000	0.00508	3.910	11.20	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	5.42000		0.00542		6.87000	0.00687	5.420	11.20	0.01	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	7,890.92000		7.89092	8,248.18000	8.24818	7,890.920		11.20	0.99	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	7,519.94000		7.51994	7,877.64000	7.87764	7,519.940		11.20	0.98	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	7,152.32000		7.15232	7,510.44000	7.51044	7,152.320		11.20	0.98	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	6,788.75000		6.78875	7,147.28000	7.14728	6,788.750		11.22	0.97	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	6,572.64000		6.57264	6,931.37000	6.93137	6,572.640		11.23	0.96	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	4,081.91000		4.08191	4,435.12000	4.43512	4,081.910		11.34	0.85	0.00	0	700.00
R186	On 05/05/2016	Bond Future			9.83808		108.32328		9.89169	107.96543		11.29	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.75	Put	8,157.23000		8.15723	8,488.70000	8.48870	8,157.230		10.98	0.85	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	7,535.37000		7.53537	7,860.90000	7.86090	7,535.370		11.01	0.83	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			9.91721		105.13066		9.97168	104.77470		11.18	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/02/2016	Bond Future			289.66031		289.66031		289.67477	289.67477			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			294.83847		294.83847		294.86039	294.86039			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/02/2016	Bond Future			235.59100		235.59100		235.27645	235.27645			0.00	0.00	0	42,944.00
R202	On 05/05/2016	Bond Future			239.80266		239.80266		239.48835	239.48835			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			9.66983		93.80596		9.71718	93.58295		8.92	0.00	0.00	0	16,357.00
R2023	On 05/05/2016	Bond Future			9.77976		91.56862		9.82890	91.34405		9.06	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			9.87280		93.35437		9.92273	93.13305		8.49	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			8.58149		102.83338		8.63254	102.75892		2.04	0.00	0.00	0	16,689.00
R203	On 05/05/2016	Bond Future			8.82687		100.51839		8.88581	100.44530		1.96	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			9.05590		102.47895		9.12082	102.41286		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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 04/02/2016	Bond Future			10.14413		84.35872		10.20100	83.98854			0.00	0.00	0	18,752.00
R2030	On 05/05/2016	Bond Future			10.23560		85.88118		10.29410	85.50665			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			10.22856		87.47771		10.29044	87.05205		14.89	0.00	0.00	0	8,437.00
R2032	On 04/02/2016	Bond Future	9.20	Put	7,606.85000		7.60685		8,035.37000	8.03537	7,606.850	14.49	0.97	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	6,851.26000		6.85126		7,279.78000	7.27978	6,851.260	14.51	0.96	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			10.31718		84.89869		10.38084	84.46763		15.40	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			10.39410		86.55506		10.45886	86.12274		14.61	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/02/2016	Bond Future			10.32701		84.65411		10.38375	84.23404		16.75	0.00	0.00	0	50,569.00
R2037	On 04/02/2016	Bond Future	9.30	Put	8,268.13000		8.26813		8,692.55000	8.69255	8,268.130	16.31	0.97	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	7,193.81000		7.19381		7,618.78000	7.61878	7,193.810	16.31	0.95	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			10.41250		86.18195		10.47079	85.75659		16.56	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			10.48868		83.60350		10.54793	83.17696		16.50	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			8.99832		98.60387		9.04721	98.48470		3.92	0.00	0.00	0	38,369.00
R204	On 05/05/2016	Bond Future			9.17732		100.38319		9.23030	100.26452		3.73	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			9.33611		98.29868		9.39135	98.18591		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			10.41739		87.80338		10.47416	87.36028		17.19	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			10.50395		89.38800		10.56228	88.93934		17.00	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			10.58147		86.62160		10.64079	86.17155		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			10.38604		85.38606		10.44275	84.94117		17.75	0.00	0.00	0	19,969.00
R2044	On 05/05/2016	Bond Future			10.46887		86.92712		10.52714	86.47646		17.56	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			10.54281		84.23792		10.60206	83.78571		17.52	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/02/2016	Bond Future			10.37190		88.87958		10.42865	88.42761		17.30	0.00	0.00	0	60,433.00
R2048	On 04/02/2016	Bond Future	9.45	Put	8,075.86000		8.07586		8,533.26000	8.53326	8,075.860	16.85	0.96	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	7,187.48000		7.18748		7,644.74000	7.64474	7,187.480	16.87	0.94	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.44992		86.04624		10.50820	85.58845		18.00	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			10.51736		87.72448		10.57659	87.26489		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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 04/02/2016	Bond Future			9.27044		93.95632		9.31854	93.80723		5.47	0.00	0.00	0	46,608.00
R207	On 04/02/2016	Bond Future	7.27	Call	0.00000		0.00000		0.01000	0.00001	0.000	5.28	0.00	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	0.02000		0.00002		0.04000	0.00004	0.020	5.28	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			9.42626		95.65179		9.47732	95.50250		5.27	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	27.76000		0.02776		26.66000	0.02666	27.760	5.09	0.03	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.56316		93.87182		9.61571	93.72751		4.96	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			9.42789		91.70606		9.47554	91.52835		6.98	0.00	0.00	0	40,521.00
R208	On 05/05/2016	Bond Future			9.55670		89.95927		9.60664	89.78076		7.00	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			9.66772		91.71398		9.71871	91.53955		6.46	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/02/2016	Bond Future			10.20418		68.70939		10.26079	68.36010		17.00	0.00	0.00	0	41,344.00
R209	On 04/02/2016	Bond Future	9.52	Put	4,617.89000		4.61789		4,968.79000	4.96879	4,617.890	16.67	0.90	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			10.28090		66.79956		10.33896	66.44577		17.62	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	65.47000		0.06547		62.73000	0.06273	65.470	17.15	0.03	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	375.35000		0.37535		355.10000	0.35510	375.350	17.15	0.12	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.34692		68.10275		10.40581	67.74773		16.77	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,648.05000		1.64805		1,565.91000	1.56591	1,648.050	16.47	0.32	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,287.43000		4.28743		4,111.58000	4.11158	4,287.430	16.98	0.59	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			180.62325		180.62325		180.63225	180.63225			0.00	0.00	0	3,861.00
R210	On 05/05/2016	Bond Future			181.68482		181.68482		181.69912	181.69912			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			134.59204		134.59204		134.59831	134.59831			0.00	0.00	0	860.00
R211	On 05/05/2016	Bond Future			136.99812		136.99812		137.00791	137.00791			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 04/02/2016	Bond Future	140.06406		140.06406		140.07094	140.07094			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future	142.56793		142.56793		142.57854	142.57854			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/02/2016	Bond Future	10.15893		79.02606		10.22082	78.64008		14.84	0.00	108,581,806.44	1,374	42,964.00
R213	On 05/05/2016	Bond Future	10.24188		76.90234		10.30547	76.51143		15.33	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future	10.31288		78.40210		10.37752	78.01000		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	10.31576		68.88793		10.37244	68.53098		17.53	0.00	0.00	0	29,967.00
R214	On 04/02/2016	Bond Future	9.35	Put	6,667.19000		7,028.17000	7.02817	6,667.190	17.07	0.97	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	5,959.54000		6,320.68000	6.32068	5,959.540	17.07	0.95	0.00	0	25.00
R214	On 05/05/2016	Bond Future	10.39089		66.83479		10.44902	66.47319		18.22	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future	10.45547		68.13826		10.51446	67.77525		17.33	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	325.64000		307.98000	0.30798	325.640	16.85	0.09	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,024.83000		971.52000	0.97152	1,024.830	16.87	0.22	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,162.45000		3,023.14000	3.02314	3,162.450	17.36	0.48	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	6,553.45000		6,320.53000	6.32053	6,553.450	17.97	0.73	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	27,505.46000		27,505.46000		27,712.78000	27,712.78000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	11.04330		11.04330		11.17800	11.17800		16.98	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.20660		11.20660		11.34550	11.34550		16.87	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	5.22540		5.22540		5.30320	5.30320		16.98	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.18100		5.18100		5.25570	5.25570		16.69	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.36510		1.36510		1.37140	1.37140			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.30920		1.30920		1.31070	1.31070			0.00	0.00	0	0.00

**Total for Derivatives :** **692,661,911.04**    **36,982**    **3873609.00**

**Grand Total:** **692,661,911.04**    **36,982**    **3873609.00**