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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 15/01/2016

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 15/01/2016	Any day expiry	16.71980	16.71980	16.55150	16.55150			14.22	0.00	167,198,000.00	10,000	0.00	
\$ / R	On 20/01/2016	Any day expiry	16.72270	16.72270	16.54430	16.54430			19.87	0.00	0.00	0	0.00	
\$ / R	On 20/01/2016	Any day expiry	15.65	Call	1,075.85140	1.07585	899.51760	0.89952	1,075.851	26.79	0.98	0.00	0	5,000.00
\$ / R	On 20/01/2016	Any day expiry	15.81	Call	919.19200	0.91919	745.45530	0.74546	919.192	26.13	0.97	0.00	0	5,000.00
\$ / R	On 21/01/2016	Any day expiry	16.72270	16.72270	16.54720	16.54720			21.03	0.00	0.00	0	0.00	
\$ / R	On 21/01/2016	Any day expiry	15.99	Call	749.23750	0.74924	587.99620	0.58800	749.238	24.09	0.93	0.00	0	10,000.00
\$ / R	On 22/01/2016	Any day expiry	16.72560	16.72560	16.55010	16.55010			22.04	0.00	0.00	0	0.00	
\$ / R	On 22/01/2016	Any day expiry	15.66	Call	1,071.41970	1.07142	897.30620	0.89731	1,071.420	24.76	0.97	0.00	0	5,000.00
\$ / R	On 27/01/2016	Any day expiry	16.74030	16.74030	16.56470	16.56470			21.17	0.00	0.00	0	0.00	
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.25	0.00	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	0.04900	0.00005	0.07280	0.00007	0.049	33.68	0.00	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	2,261.14200	2.26114	2,086.02350	2.08602	2,261.142	29.48	1.00	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	1,426.58850	1.42659	1,254.64740	1.25465	1,426.589	24.61	0.98	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry	16.74600	16.74600	16.57080	16.57080			21.31	0.00	0.00	0	212.00	
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	0.15280	0.00015	0.21330	0.00021	0.153	31.26	0.00	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	2,486.66730	2.48667	2,311.72250	2.31172	2,486.667	29.27	1.00	0.00	0	100.00

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 29/01/2016	Any day expiry	14.50	Put	1.29460	0.00129	1.78530	0.00179	1.295	28.36	0.00	0.00	0	2,000.00
\$ / R	On 10/02/2016	Any day expiry			16.78040	16.78040	16.60750	16.60750		20.94	0.00	0.00	0	0.00
\$ / R	On 10/02/2016	Any day expiry	16.01	Call	857.56310	0.85756	735.65950	0.73566	857.563	19.67	0.82	0.00	0	5,000.00
\$ / R	On 12/02/2016	Any day expiry			16.78620	16.78620	16.61360	16.61360		21.02	0.00	0.00	0	506.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	0.01150	0.00001	0.01760	0.00002	0.011	33.77	0.00	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	1,409.35210	1.40935	1,247.44840	1.24745	1,409.352	20.04	0.94	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	16.66	Call	450.60700	0.45061	384.02220	0.38402	450.607	20.80	0.56	0.00	0	5,000.00
\$ / R	On 12/02/2016	Any day expiry	16.69	Call	435.44770	0.43545	371.70640	0.37171	435.448	20.84	0.55	0.00	0	5,000.00
\$ / R	On 15/02/2016	Any day expiry			16.79480	16.79480	16.62280	16.62280		20.68	0.00	0.00	0	4,330.00
\$ / R	On 16/02/2016	Any day expiry			16.79760	16.79760	16.62590	16.62590		20.73	0.00	0.00	0	993.00
\$ / R	On 17/02/2016	Any day expiry			16.80050	16.80050	16.62890	16.62890		20.77	0.00	0.00	0	300.00
\$ / R	On 19/02/2016	Any day expiry			16.80620	16.80620	16.63500	16.63500		20.87	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	2,878.62340	2.87862	2,708.43470	2.70843	2,878.623	24.39	0.99	49,860,720.72	3,600	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	3.72580	0.00373	5.77140	0.00577	3.726	22.48	0.01	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	1,904.23940	1.90424	1,739.16190	1.73916	1,904.239	19.33	0.98	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			16.82510	16.82510	16.65340	16.65340		20.95	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.05470	0.00005	0.06720	0.00007	0.055	29.42	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	2.57390	0.00257	2.75420	0.00275	2.574	26.18	0.01	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	1,998.10610	1.99811	1,831.40300	1.83140	1,998.106	20.12	0.97	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	1,251.84880	1.25185	1,112.89590	1.11290	1,251.849	19.20	0.88	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry			16.82850	16.82850	16.65650	16.65650		20.99	0.00	0.00	0	392.00
\$ / R	On 29/02/2016	Any day expiry			16.83880	16.83880	16.66570	16.66570		20.84	0.00	0.00	0	133.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	5.07110	0.00507	5.82500	0.00583	5.071	23.85	0.01	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	2,250.41810	2.25042	2,080.77310	2.08077	2,250.418	20.99	0.98	0.00	0	100.00
\$ / R	On 02/03/2016	Any day expiry			16.84570	16.84570	16.67180	16.67180		20.92	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	2,258.78200	2.25878	2,088.66750	2.08867	2,258.782	20.99	0.97	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	2,248.94870	2.24895	2,078.90670	2.07891	2,248.949	20.95	0.97	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	2,239.11760	2.23912	2,069.14890	2.06915	2,239.118	20.91	0.97	0.00	0	10,000.00
\$ / R	On 07/03/2016	Any day expiry			16.86280	16.86280	16.68710	16.68710		20.86	0.00	0.00	0	301.00
\$ / R	On 11/03/2016	Any day expiry			16.87650	16.87650	16.69940	16.69940		21.08	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			16.88680	16.88680	16.70850	16.70850		20.96	0.00	452,853,315.60	26,817	965,113.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.10900	0.00011	0.17760	0.00018	0.109	27.38	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.12740	0.00013	0.20630	0.00021	0.127	27.38	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.23290	0.00023	0.33460	0.00033	0.233	27.38	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.25430	0.00025	0.35390	0.00035	0.254	27.38	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.30350	0.00030	0.41090	0.00041	0.304	27.26	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.32840	0.00033	0.44250	0.00044	0.328	27.19	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.36210	0.00036	0.48530	0.00049	0.362	27.09	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.44820	0.00045	0.59350	0.00059	0.448	26.88	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.59710	0.00060	0.77840	0.00078	0.597	26.59	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	4,337.82550	4.33783	4,159.80040	4.15980	4,337.825	26.03	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	1.44800	0.00145	1.80610	0.00181	1.448	25.67	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	4,088.41230	4.08841	3,910.50110	3.91050	4,088.412	25.55	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	2.10270	0.00210	2.57920	0.00258	2.103	25.26	0.00	0.00	0	38,000.00

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	13.10	Put	2.73030	0.00273	3.31240	0.00331	2.730	24.97	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	3,690.04190	3.69004	3,512.40610	3.51241	3,690.042	24.78	0.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	3.59050	0.00359	4.30900	0.00431	3.591	24.66	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	3,392.16480	3.39216	3,214.62930	3.21463	3,392.165	24.20	0.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	3,342.51410	3.34251	3,165.06400	3.16506	3,342.514	24.04	0.99	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	7.35130	0.00735	8.62500	0.00863	7.351	23.41	0.01	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	3,134.24440	3.13424	2,957.24310	2.95724	3,134.244	23.38	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	2,956.13700	2.95614	2,779.66320	2.77966	2,956.137	22.82	0.98	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	9.45510	0.00946	11.31520	0.01132	9.455	22.78	0.02	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	2,896.86900	2.89687	2,720.60710	2.72061	2,896.869	22.63	0.98	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	2,798.21840	2.79822	2,622.35750	2.62236	2,798.218	22.31	0.98	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	12.94900	0.01295	15.85470	0.01585	12.949	22.00	0.02	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	2,689.91280	2.68991	2,514.56920	2.51457	2,689.913	21.97	0.98	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	13.96410	0.01396	17.18560	0.01719	13.964	21.81	0.02	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	2,591.67030	2.59167	2,416.87800	2.41688	2,591.670	21.65	0.97	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	2,405.68720	2.40569	2,232.19510	2.23220	2,405.687	21.05	0.97	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	18.88720	0.01889	23.69510	0.02370	18.887	21.05	0.03	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	2,317.95330	2.31795	2,145.21270	2.14521	2,317.953	20.77	0.96	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	2,211.09700	2.21110	2,039.41560	2.03942	2,211.097	20.42	0.96	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	24.29700	0.02430	30.91560	0.03092	24.297	20.42	0.04	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	2,162.67710	2.16268	1,991.53330	1.99153	2,162.677	20.27	0.96	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	27.56040	0.02756	35.29240	0.03529	27.560	20.11	0.05	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	35.02070	0.03502	45.33600	0.04534	35.021	19.51	0.06	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	35.46580	0.03547	45.93500	0.04593	35.466	19.48	0.06	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	35.91570	0.03592	46.54170	0.04654	35.916	19.45	0.06	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	37.30090	0.03730	48.41090	0.04841	37.301	19.36	0.06	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	1,732.45040	1.73245	1,574.86550	1.57487	1,732.450	18.85	0.92	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	1,669.60080	1.66960	1,514.38900	1.51439	1,669.601	18.91	0.91	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	75.18830	0.07519	0.00000	0.00000	75.188	19.06	0.12	43,776,412.20	22,500	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	1,443.97960	1.44398	1,298.92420	1.29892	1,443.980	19.12	0.87	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	1,427.19040	1.42719	1,282.99790	1.28300	1,427.190	19.14	0.87	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	1,418.82690	1.41883	1,275.07250	1.27507	1,418.827	19.15	0.86	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	1,410.48690	1.41049	1,267.17010	1.26717	1,410.487	19.15	0.86	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	1,393.87210	1.39387	1,251.44360	1.25144	1,393.872	19.17	0.86	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	1,385.59900	1.38560	1,243.61810	1.24362	1,385.599	19.18	0.86	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	1,264.29420	1.26429	1,129.33170	1.12933	1,264.294	19.30	0.83	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	1,186.49320	1.18649	1,056.50410	1.05650	1,186.493	19.38	0.80	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	149.69320	0.14969	198.00410	0.19800	149.693	19.38	0.20	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,074.71910	1.07472	955.81860	0.95582	1,074.719	19.51	0.77	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	187.91910	0.18792	247.31860	0.24732	187.919	19.51	0.23	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	938.37490	0.93837	832.44400	0.83244	938.375	19.80	0.71	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	850.89110	0.85089	753.48810	0.75349	850.891	20.03	0.67	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	349.63500	0.34964	0.00000	0.00000	349.635	20.21	0.36	60,458,467.10	10,000	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	758.37710	0.75838	670.60580	0.67061	758.377	20.29	0.63	0.00	0	1,000.00

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\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	731.09320	0.73109	0.00000	0.00000	731.093	20.38	0.61	103,717,389.60	10,000	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	629.55190	0.62955	556.76930	0.55677	629.552	20.71	0.56	0.00	0	35,201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	546.43410	0.54643	658.52490	0.65852	546.434	20.88	0.47	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	453.89860	0.45390	403.92010	0.40392	453.899	21.56	0.44	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	380.47960	0.38048	0.00000	0.00000	380.480	22.06	0.38	258,703,536.00	40,000	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	200.21290	0.20021	0.00000	0.00000	200.213	23.82	0.22	71,025,626.25	18,750	12,500.00
\$ / R	On 15/03/2016	Any day expiry			16.89020	16.89020	16.71160	16.71160		20.99	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			16.89360	16.89360	16.71470	16.71470		21.02	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	4.52430	0.00452	5.40410	0.00540	4.524	24.43	0.01	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	2,287.65370	2.28765	2,115.07520	2.11508	2,287.654	20.66	0.96	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			16.91730	16.91730	16.73620	16.73620		20.87	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	8.87930	0.00888	9.85660	0.00986	8.879	23.12	0.01	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,990.36060	1.99036	1,822.06730	1.82207	1,990.361	19.44	0.93	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			16.93600	16.93600	16.75540	16.75540		20.80	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.72120	0.00072	0.98180	0.00098	0.721	27.00	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	7.73130	0.00773	8.32680	0.00833	7.731	22.94	0.01	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	1,754.59010	1.75459	1,598.52750	1.59853	1,754.590	18.66	0.90	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	1,184.97350	1.18497	1,060.36640	1.06037	1,184.974	19.26	0.77	0.00	0	150.00
\$ / R	On 05/04/2016	Any day expiry			16.95790	16.95790	16.77780	16.77780		20.73	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	1,286.22590	1.28623	1,156.51100	1.15651	1,286.226	19.12	0.78	0.00	0	5,000.00
\$ / R	On 05/04/2016	Any day expiry	16.79	Call	735.95920	0.73596	657.56030	0.65756	735.959	20.46	0.56	47,031,591.00	5,000	0.00
\$ / R	On 06/04/2016	Any day expiry			16.96100	16.96100	16.78090	16.78090		20.74	0.00	0.00	0	0.00
\$ / R	On 06/04/2016	Any day expiry	16.04	Call	1,170.44970	1.17045	1,050.96210	1.05096	1,170.450	19.27	0.74	0.00	0	5,000.00
\$ / R	On 07/04/2016	Any day expiry			16.96410	16.96410	16.78410	16.78410		20.74	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	1,052.14210	1.05214	943.93650	0.94394	1,052.142	19.55	0.70	56,719,229.50	5,000	5,000.00
\$ / R	On 15/04/2016	Any day expiry			16.98910	16.98910	16.80970	16.80970		20.76	0.00	1,943,754.50	115	891.00
\$ / R	On 18/04/2016	Any day expiry			16.99850	16.99850	16.81930	16.81930		20.68	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	18.41010	0.01841	21.06440	0.02106	18.410	20.51	0.03	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	1,698.33510	1.69834	1,550.95630	1.55096	1,698.335	18.62	0.86	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			17.02440	17.02440	16.84500	16.84500		20.66	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	2.67800	0.00268	2.91940	0.00292	2.678	26.42	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	11.09500	0.01109	11.00530	0.01101	11.095	20.97	0.02	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	1,546.55720	1.54656	1,409.03230	1.40903	1,546.557	18.83	0.81	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	1,113.45610	1.11346	1,007.36260	1.00736	1,113.456	19.50	0.68	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			17.07040	17.07040	16.89010	16.89010		20.64	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	35.38130	0.03538	41.75770	0.04176	35.381	19.25	0.04	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	1,727.90660	1.72791	1,585.14080	1.58514	1,727.907	18.63	0.83	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			17.08020	17.08020	16.89980	16.89980		20.74	0.00	0.00	0	50.00
\$ / R	On 27/05/2016	Any day expiry			17.12610	17.12610	16.94490	16.94490		20.76	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	3.38370	0.00338	4.12400	0.00412	3.384	24.07	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	13.88610	0.01389	13.76030	0.01376	13.886	19.40	0.02	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	1,367.35530	1.36736	1,249.04880	1.24905	1,367.355	19.22	0.72	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	1,045.82780	1.04583	955.40380	0.95540	1,045.828	20.03	0.61	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			17.13930	17.13930	16.95780	16.95780		20.69	0.00	0.00	0	230.00

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 06/06/2016	Any day expiry			17.15900	17.15900		16.97710	16.97710	20.66	0.00	0.00	0	0.00
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	6.14410	0.00614		6.31360	0.00631	6.144	22.97	0.01	0.00	0	1,000.00	
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	1,895.95980	1.89596	1,751.55620	1.75156	1,895.960	18.50	0.83	0.00	0	1,000.00		
\$ / R			On 08/06/2016	Any day expiry	17.16550	17.16550	16.98360	16.98360		20.68	0.00	0.00	0	0.00		
\$ / R	14.60	Put	On 08/06/2016	Any day expiry	67.97240	0.06797	79.41810	0.07942	67.972	18.41	0.07	0.00	0	8,219.00		
\$ / R	15.78	Call	On 08/06/2016	Any day expiry	1,659.84620	1.65985	1,527.34480	1.52734	1,659.846	18.82	0.78	0.00	0	8,219.00		
\$ / R			On 09/06/2016	Any day expiry	17.16880	17.16880	16.98680	16.98680		20.67	0.00	0.00	0	264.00		
\$ / R			On 13/06/2016	Foreign Exchange Future	17.18190	17.18190	16.99970	16.99970		20.71	0.00	473,275,435.50	27,545	74,313.00		
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	6.53530	0.00654	6.65360	0.00665	6.535	22.88	0.01	0.00	0	330.00		
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	10.34240	0.01034	10.28720	0.01029	10.342	20.53	0.01	0.00	0	6,600.00		
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	10.92980	0.01093	10.84350	0.01084	10.930	20.25	0.01	0.00	0	750.00		
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	12.36260	0.01236	12.19770	0.01220	12.363	19.62	0.02	0.00	0	700.00		
\$ / R	13.50	Call	On 13/06/2016	Foreign Exchange Future	3,696.79760	3.69680	3,514.28720	3.51429	3,696.798	18.68	0.98	0.00	0	53,633.00		
\$ / R	13.50	Put	On 13/06/2016	Foreign Exchange Future	14.89760	0.01490	14.58720	0.01459	14.898	18.68	0.02	0.00	0	545.00		
\$ / R	13.53	Put	On 13/06/2016	Foreign Exchange Future	15.18050	0.01518	14.85370	0.01485	15.180	18.59	0.02	0.00	0	36,230.00		
\$ / R	14.25	Put	On 13/06/2016	Foreign Exchange Future	40.68990	0.04069	48.55520	0.04856	40.690	18.08	0.05	0.00	0	3,000.00		
\$ / R	14.50	Put	On 13/06/2016	Foreign Exchange Future	59.30370	0.05930	70.81720	0.07082	59.304	18.17	0.06	0.00	0	17,500.00		
\$ / R	14.85	Put	On 13/06/2016	Foreign Exchange Future	95.91690	0.09592	114.26830	0.11427	95.917	18.29	0.10	0.00	0	8,000.00		
\$ / R	14.93	Call	On 13/06/2016	Foreign Exchange Future	2,358.20160	2.35820	2,196.21410	2.19621	2,358.202	18.32	0.90	0.00	0	330.00		
\$ / R	15.00	Call	On 13/06/2016	Foreign Exchange Future	2,297.96770	2.29797	2,137.70090	2.13770	2,297.968	18.35	0.89	0.00	0	53,633.00		
\$ / R	16.00	Put	On 13/06/2016	Foreign Exchange Future	348.55940	0.34856	406.14770	0.40615	348.559	19.00	0.26	0.00	0	700.00		
\$ / R	16.10	Call	On 13/06/2016	Foreign Exchange Future	1,464.82930	1.46483	1,343.99800	1.34400	1,464.829	19.09	0.72	0.00	0	3,000.00		
\$ / R	16.23	Call	On 13/06/2016	Foreign Exchange Future	1,382.53420	1.38253	1,268.78820	1.26879	1,382.534	19.21	0.70	0.00	0	750.00		
\$ / R	16.53	Call	On 13/06/2016	Foreign Exchange Future	1,210.74950	1.21075	1,112.03620	1.11204	1,210.749	19.62	0.64	0.00	0	36,230.00		
\$ / R	16.63	Put	On 13/06/2016	Foreign Exchange Future	606.88170	0.60688	694.24010	0.69424	606.882	19.78	0.37	0.00	0	6,000.00		
\$ / R	16.93	Call	On 13/06/2016	Foreign Exchange Future	1,015.10120	1.01510	931.46360	0.93146	1,015.101	20.27	0.57	0.00	0	700.00		
\$ / R	17.06	Call	On 13/06/2016	Foreign Exchange Future	958.29870	0.95830	879.18950	0.87919	958.299	20.48	0.55	0.00	0	545.00		
\$ / R	17.79	Call	On 13/06/2016	Foreign Exchange Future	693.06010	0.69306	636.61870	0.63662	693.060	21.64	0.43	0.00	0	6,000.00		
\$ / R	18.07	Call	On 13/06/2016	Foreign Exchange Future	612.87320	0.61287	564.23920	0.56424	612.873	22.08	0.39	0.00	0	17,500.00		
\$ / R	18.17	Call	On 13/06/2016	Foreign Exchange Future	587.03570	0.58704	540.73240	0.54073	587.036	22.25	0.37	0.00	0	6,600.00		
\$ / R			On 24/06/2016	Any day expiry	17.21800	17.21800	17.03510	17.03510		20.69	0.00	0.00	0	0.00		
\$ / R	15.17	Put	On 24/06/2016	Any day expiry	152.06570	0.15207	179.76620	0.17977	152.066	18.35	0.14	0.00	0	7,900.00		
\$ / R	16.64	Call	On 24/06/2016	Any day expiry	1,205.72500	1.20573	1,109.55710	1.10956	1,205.725	19.79	0.63	0.00	0	7,900.00		
\$ / R			On 28/06/2016	Any day expiry	17.23110	17.23110	17.04800	17.04800		20.72	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 28/06/2016	Any day expiry	4.51960	0.00452	5.52280	0.00552	4.520	22.64	0.01	0.00	0	250.00		
\$ / R	13.50	Put	On 28/06/2016	Any day expiry	15.83990	0.01584	15.36540	0.01537	15.840	18.16	0.02	0.00	0	150.00		
\$ / R	16.62	Call	On 28/06/2016	Any day expiry	1,232.52430	1.23252	1,135.85130	1.13585	1,232.524	19.71	0.63	0.00	0	250.00		
\$ / R	17.04	Call	On 28/06/2016	Any day expiry	1,034.78220	1.03478	952.96300	0.95296	1,034.782	20.38	0.56	0.00	0	150.00		
\$ / R			On 26/07/2016	Any day expiry	17.32430	17.32430	17.13950	17.13950		20.69	0.00	0.00	0	0.00		
\$ / R	16.60	Put	On 26/07/2016	Any day expiry	642.99760	0.64300	727.35890	0.72736	642.998	19.57	0.36	0.00	0	7,229.00		
\$ / R	18.19	Call	On 26/07/2016	Any day expiry	750.35080	0.75035	696.06530	0.69607	750.351	21.98	0.41	0.00	0	7,229.00		
\$ / R			On 27/07/2016	Any day expiry	17.32780	17.32780	17.14290	17.14290		20.76	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	6.04240	0.00604	7.26430	0.00726	6.042	21.89	0.01	0.00	0	250.00		
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	17.75390	0.01775	16.96240	0.01696	17.754	17.37	0.02	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 27/07/2016	Any day expiry	17.13	Call	1,123.71640	1.12372	1,040.96650	1.04097	1,123.716	20.41	0.56	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	996.27190	0.99627	921.88160	0.92188	996.272	20.91	0.51	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			17.38040	17.38040	17.19410	17.19410		20.77	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	14.72380	0.01472	14.28820	0.01429	14.724	19.82	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	2,126.74650	2.12675	1,985.75710	1.98576	2,126.746	18.35	0.81	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			17.43290	17.43290	17.24520	17.24520		20.79	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	7.72890	0.00773	8.58690	0.00859	7.729	21.28	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	20.03000	0.02003	18.66510	0.01867	20.030	16.81	0.02	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	1,030.29720	1.03030	957.40970	0.95741	1,030.297	21.13	0.50	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	951.92620	0.95193	885.02410	0.88502	951.926	21.45	0.47	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			17.47140	17.47140	17.28270	17.28270		20.72	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	1,058.76080	1.05876	985.09780	0.98510	1,058.761	21.11	0.50	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			17.47840	17.47840	17.28950	17.28950		20.78	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	22.34320	0.02234	25.01480	0.02501	22.343	15.64	0.03	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	1,234.53160	1.23453	1,150.50700	1.15051	1,234.532	20.47	0.56	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			17.48190	17.48190	17.29290	17.29290		20.79	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			17.49590	17.49590	17.30650	17.30650		20.76	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	139.04420	0.13904	174.69740	0.17470	139.044	16.86	0.11	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	796.04730	0.79605	743.87510	0.74388	796.047	22.40	0.39	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			17.50290	17.50290	17.31330	17.31330		20.76	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			17.51690	17.51690	17.32700	17.32700		20.73	0.00	9,108,788.00	520	34,424.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	20.61280	0.02061	21.71330	0.02171	20.613	17.34	0.02	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	68.96430	0.06896	92.75950	0.09276	68.964	15.86	0.07	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	1,200.81760	1.20082	1,118.57930	1.11858	1,200.818	20.73	0.54	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	1,125.12120	1.12512	1,048.33480	1.04833	1,125.121	21.00	0.51	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	634.44060	0.63444	593.15880	0.59316	634.441	23.46	0.32	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			17.54840	17.54840	17.35770	17.35770		20.79	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	8.24870	0.00825	9.17550	0.00918	8.249	20.32	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	26.14100	0.02614	27.63860	0.02764	26.141	16.76	0.03	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	978.12790	0.97813	913.01200	0.91301	978.128	21.71	0.45	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	930.98990	0.93099	869.76140	0.86976	930.990	21.92	0.43	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			17.64760	17.64760	17.45440	17.45440		20.83	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	8.57770	0.00858	9.31350	0.00931	8.578	19.62	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	30.19890	0.03020	31.79800	0.03180	30.199	16.60	0.03	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	934.26460	0.93426	876.04630	0.87605	934.265	22.25	0.41	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	913.67500	0.91368	856.99320	0.85699	913.675	22.36	0.41	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			17.76990	17.76990	17.57300	17.57300		20.83	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	8.18040	0.00818	8.62190	0.00862	8.180	18.73	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	34.80290	0.03480	36.64640	0.03665	34.803	16.45	0.03	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	895.83510	0.89584	842.96950	0.84297	895.835	22.87	0.38	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			17.82920	17.82920	17.63040	17.63040		20.90	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			17.84770	17.84770	17.64840	17.64840		20.88	0.00	26,236,119.00	1,470	10,872.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	11.22340	0.01122	11.64530	0.01165	11.223	19.07	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	24.47160	0.02447	22.23150	0.02223	24.472	15.18	0.02	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 19/12/2016	Foreign Exchange Future	14.91	Put	153.25240	0.15325	187.71260	0.18771	153.252	16.08	0.11	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	169.54050	0.16954	206.63810	0.20664	169.540	16.26	0.12	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	174.38620	0.17439	212.24680	0.21225	174.386	16.32	0.12	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	227.47530	0.22748	273.23110	0.27323	227.475	16.86	0.14	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	2,736.81250	2.73681	2,591.50330	2.59150	2,736.813	17.40	0.83	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	433.30270	0.43330	483.58130	0.48358	433.303	18.39	0.22	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	572.96210	0.57296	634.78580	0.63479	572.962	18.75	0.27	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	680.40280	0.68040	750.87220	0.75087	680.403	18.99	0.30	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	1,221.55890	1.22156	1,148.39060	1.14839	1,221.559	21.59	0.48	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	1,093.30440	1.09330	1,029.23610	1.02924	1,093.304	22.13	0.44	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	1,069.19770	1.06920	1,006.86930	1.00687	1,069.198	22.24	0.43	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	1,063.93410	1.06393	1,001.98570	1.00199	1,063.934	22.26	0.43	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	1,025.49500	1.02549	966.08510	0.96609	1,025.495	22.45	0.41	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	1,000.87420	1.00087	942.99740	0.94300	1,000.874	22.57	0.41	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	898.74070	0.89874	847.78190	0.84778	898.741	23.11	0.37	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	888.26230	0.88826	838.02730	0.83803	888.262	23.17	0.37	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	875.90760	0.87591	826.51530	0.82652	875.908	23.24	0.36	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	783.32050	0.78332	740.31600	0.74032	783.321	23.84	0.33	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	673.46420	0.67346	645.87360	0.64587	673.464	24.68	0.29	0.00	0	500.00
\$ / R	On 13/03/2017	Foreign Exchange Future			18.07250	18.07250	17.87270	17.87270		21.12	0.00	0.00	0	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future			18.27270	18.27270	18.08160	18.08160		21.41	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			16.88680	16.88680	16.70850	16.70850		20.96	0.00	168,868.00	10	1,049.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			17.18190	17.18190	16.99970	16.99970		20.71	0.00	171,819.00	10	116.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			17.51690	17.51690	17.32700	17.32700		20.73	0.00	87,584.50	5	90.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			17.84770	17.84770	17.64840	17.64840		20.88	0.00	0.00	0	0.00
£ / R	On 26/02/2016	Any day expiry			24.16120	24.16120	24.01420	24.01420		23.35	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry			24.17610	24.17610	24.02750	24.02750		23.22	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry			24.21060	24.21060	24.05850	24.05850		23.23	0.00	0.00	0	50.00
£ / R	On 14/03/2016	Foreign Exchange Future			24.24520	24.24520	24.08940	24.08940		23.27	0.00	58,673,384.00	2,420	32,240.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	52.69740	0.05270	36.29680	0.03630	52.697	24.40	0.05	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	151.98910	0.15199	162.82930	0.16283	151.989	22.20	0.13	0.00	0	6,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	417.90570	0.41791	450.31600	0.45032	417.906	22.54	0.29	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	1,046.75860	1.04676	951.59550	0.95160	1,046.759	23.07	0.57	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	527.01120	0.52701	470.00340	0.47000	527.011	24.27	0.35	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry			25.08680	25.08680	24.92020	24.92020		23.66	0.00	0.00	0	55.00
£ / R	On 13/06/2016	Foreign Exchange Future			24.67690	24.67690	24.51790	24.51790		22.49	0.00	13,621,648.80	552	2,145.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	1,586.71370	1.58671	1,473.84740	1.47385	1,586.714	22.22	0.57	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	813.80160	0.81380	746.20080	0.74620	813.802	23.85	0.35	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			25.11590	25.11590	24.94910	24.94910		21.52	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	279.65330	0.27965	282.95690	0.28296	279.653	19.99	0.13	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	1,457.87190	1.45787	1,364.08220	1.36408	1,457.872	22.02	0.47	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			25.17320	25.17320	25.00480	25.00480		21.39	0.00	3,775,980.00	150	375.00

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	25.67050	25.67050		25.48980	25.48980		20.72	0.00	0.00	0	0.00
¥ / R	On 14/03/2016		Foreign Exchange Future	0.14453	0.14453		0.14235	0.14235		21.69	0.00	0.00	0	6,998.00
¥ / R	On 13/06/2016		Foreign Exchange Future	0.14743	0.14743		0.14522	0.14522		20.67	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016		Foreign Exchange Future	0.15081	0.15081		0.14851	0.14851		20.50	0.00	0.00	0	0.00
€ / R	On 25/01/2016		Any day expiry	18.33640	18.33640		18.06820	18.06820		22.83	0.00	0.00	0	0.00
€ / R	On 25/01/2016	14.85	Call	3,486.45600	3.48646	3,218.27700	3.21828	3,486.456	36.32	1.00	14,848,029.80	1,000	0.00	
€ / R	On 25/01/2016	14.92	Call	3,416.46790	3.41647	3,148.29420	3.14829	3,416.468	36.02	1.00	14,918,015.80	1,000	0.00	
€ / R	On 29/01/2016		Any day expiry	18.35060	18.35060		18.08280	18.08280		22.60	0.00	0.00	0	0.00
€ / R	On 29/01/2016	15.15	Put	0.29790	0.00030		0.34760	0.00035	0.298	31.78	0.00	0.00	0	100.00
€ / R	On 29/01/2016	15.52	Call	2,831.38020	2.83138	2,563.64030	2.56364	2,831.380	30.60	1.00	0.00	0	100.00	
€ / R	On 19/02/2016		Any day expiry	18.42410	18.42410		18.16280	18.16280		21.26	0.00	0.00	0	0.00
€ / R	On 19/02/2016	15.40	Put	3.64730	0.00365		6.18590	0.00619	3.647	24.31	0.01	0.00	0	100.00
€ / R	On 19/02/2016	16.06	Call	2,372.14590	2.37215	2,117.21890	2.11722	2,372.146	21.44	0.98	0.00	0	100.00	
€ / R	On 24/02/2016		Any day expiry	18.44860	18.44860		18.31660	18.31660		21.17	0.00	1,831,660.00	100	100.00
€ / R	On 26/02/2016		Any day expiry	18.45330	18.45330		18.18950	18.18950		21.21	0.00	0.00	0	34.00
€ / R	On 07/03/2016		Any day expiry	18.49610	18.49610		18.22760	18.22760		21.00	0.00	0.00	0	5.00
€ / R	On 14/03/2016		Foreign Exchange Future	18.52600	18.52600		18.25420	18.25420		21.01	0.00	41,090,668.00	2,218	67,834.00
€ / R	On 14/03/2016	13.05	Put	0.51230	0.00051		0.73910	0.00074	0.512	28.32	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	13.20	Put	0.65640	0.00066		0.91650	0.00092	0.656	28.04	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	13.85	Put	1.84430	0.00184		2.27490	0.00227	1.844	26.82	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	14.03	Put	2.42780	0.00243		2.90820	0.00291	2.428	26.49	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	14.60	Put	5.62440	0.00562		6.23090	0.00623	5.624	25.42	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	14.90	Call	3,634.44570	3.63445	3,363.36190	3.36336	3,634.446	24.80	0.99	0.00	0	24,000.00	
€ / R	On 14/03/2016	14.90	Put	8.44570	0.00845		9.16190	0.00916	8.446	24.80	0.01	0.00	0	33,200.00
€ / R	On 14/03/2016	14.96	Put	8.99420	0.00899		9.89020	0.00989	8.994	24.61	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	15.37	Call	3,169.83440	3.16983	2,900.78980	2.90079	3,169.834	23.35	0.98	0.00	0	25,000.00	
€ / R	On 14/03/2016	15.37	Put	13.83440	0.01383		16.58980	0.01659	13.834	23.35	0.02	0.00	0	25,000.00
€ / R	On 14/03/2016	15.95	Call	2,601.52510	2.60153	2,338.13180	2.33813	2,601.525	21.57	0.96	0.00	0	26,000.00	
€ / R	On 14/03/2016	16.00	Call	2,552.91570	2.55292	2,290.25760	2.29026	2,552.916	21.41	0.96	0.00	0	650.00	
€ / R	On 14/03/2016	16.15	Call	2,407.57040	2.40757	2,147.42910	2.14743	2,407.570	20.95	0.95	0.00	0	24,000.00	
€ / R	On 14/03/2016	16.30	Call	2,263.04730	2.26305	2,005.95380	2.00595	2,263.047	20.49	0.94	0.00	0	36,640.00	
€ / R	On 14/03/2016	16.90	Call	1,706.70660	1.70671	1,482.64250	1.48264	1,706.707	19.38	0.89	0.00	0	19,500.00	
€ / R	On 22/03/2016		Any day expiry	18.51890	18.51890		18.42210	18.42210		20.77	0.00	5,397,675.30	293	293.00
€ / R	On 24/03/2016		Any day expiry	18.53510	18.53510		18.42210	18.42210		20.83	0.00	0.00	0	0.00
€ / R	On 26/04/2016		Any day expiry	18.55860	18.55860		18.57210	18.57210		20.20	0.00	464,302.50	25	25.00
€ / R	On 29/04/2016		Any day expiry	18.58640	18.58640		18.57210	18.57210		20.27	0.00	0.00	0	0.00
€ / R	On 25/05/2016		Any day expiry	18.62190	18.62190		18.68910	18.68910		20.03	0.00	1,382,993.40	74	74.00
€ / R	On 27/05/2016		Any day expiry	18.64720	18.64720		18.68910	18.68910		20.10	0.00	0.00	0	0.00
€ / R	On 13/06/2016		Foreign Exchange Future	18.90400	18.90400		18.62600	18.62600		20.26	0.00	258,871,376.00	13,694	15,844.00
€ / R	On 13/06/2016	14.20	Put	15.13700	0.01514		13.31070	0.01331	15.137	21.41	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	15.96	Call	3,016.87880	3.01688	2,755.72490	2.75572	3,016.879	18.62	0.93	0.00	0	6,000.00	
€ / R	On 19/09/2016		Foreign Exchange Future	19.33810	19.33810		19.05160	19.05160		20.21	0.00	4,834,525.00	250	6,280.00



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			19.77380		19.77380		19.47530	19.47530		20.22	0.00	26,615,534.80	1,346	5,846.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	241.67360		0.24167		285.47870	0.28548	241.674	18.47	0.13	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	335.35330		0.33535		393.12640	0.39313	335.353	18.44	0.17	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	1,192.60390		1.19260		1,106.76880	1.10677	1,192.604	21.26	0.44	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	923.93450		0.92393		861.49720	0.86150	923.934	22.40	0.36	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			106.88139		106.88139		106.59369	106.59369			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			104.29125		104.29125		103.98392	103.98392			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.34084		100.34084		100.31882	100.31882			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.49800		100.49800		100.46990	100.46990			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			101.30598		101.30598		101.24475	101.24475			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.92776		100.92776		100.86053	100.86053			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			103.26664		103.26664		103.10547	103.10547			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			102.90366		102.90366		102.73519	102.73519			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			452.58700		452.58700		453.63700	453.63700			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			460.71600		460.71600		461.79000	461.79000			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			515.22800		515.22800		517.09000	517.09000			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			524.48200		524.48200		526.38400	526.38400			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			467.96100		467.96100		469.43400	469.43400			0.00	0.00	0	660.00
ALBI	On 05/05/2016	Index Future			476.36600		476.36600		477.87100	477.87100			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			485.44900		485.44900		486.98900	486.98900			0.00	0.00	0	0.00
AU\$ / R	On 15/01/2016	Any day expiry			11.52590		11.52590		11.48940	11.48940		21.27	0.00	34,577.70	3	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.61150		11.61150		11.56860	11.56860		20.57	0.00	5,805,750.00	500	14,384.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	13.46440		0.01346		13.45710	0.01346	13.464	23.17	0.03	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,251.27130		1.25127		1,208.07850	1.20808	1,251.271	20.73	0.91	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	94.85400		0.09485		98.65870	0.09866	94.854	20.38	0.18	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	492.93580		0.49294		463.83370	0.46383	492.936	20.48	0.60	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	487.31350		0.48731		458.41090	0.45841	487.313	20.48	0.60	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	106.97270		0.10697		99.03540	0.09904	106.973	22.33	0.19	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.76780		11.76780		11.72450	11.72450		18.36	0.00	5,883,900.00	500	2,814.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.95220		11.95220		11.90370	11.90370		17.88	0.00	11,952.20	1	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			12.13790		12.13790		12.08350	12.08350		17.95	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.69820		11.69820		11.61640	11.61640		18.69	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.91030		11.91030		11.82570	11.82570		17.71	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
CHF / R	On 14/03/2016	Foreign Exchange Future		16.94510	16.94510		16.69660	16.69660		23.04	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future		17.32050	17.32050		17.06530	17.06530		22.06	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future		2.52110	2.52110		2.49300	2.49300		23.14	0.00	0.00	0	158.00
CNH / R	On 13/06/2016	Foreign Exchange Future		2.52990	2.52990		2.50280	2.50280		21.84	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future		2.48310	2.48310		2.44670	2.44670		23.06	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.53430	2.53430		2.49710	2.49710		22.98	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		11.10137	75.41892		11.06237	75.65295			0.00	0.00	0	8,710.00
ES33	On 05/05/2016	Bond Future		11.21530	72.98214		11.17477	73.22132			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future		11.32013	74.38908		11.27801	74.63379			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		11.22521	79.56636		11.19118	79.79520			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future		11.33880	76.73291		11.30338	76.96681			0.00	0.00	0	4,500.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/02/2016	GOVI		468.01100	468.01100		469.45500	469.45500			0.00	28,080,660.00	6	484.00
GOVI	On 05/05/2016	GOVI		476.41700	476.41700		477.89300	477.89300			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI		485.50100	485.50100		487.01100	487.01100			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future		2.16610	2.16610		2.14590	2.14590		20.55	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		2.20120	2.20120		2.14490	2.14490		20.57	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		2.24190	2.24190		2.14400	2.14400		20.81	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.28480	2.28480		2.18060	2.18060		21.81	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 04/02/2016	Bond Future		121.51126	121.51126		121.51823	121.51823			0.00	0.00	0	2,111.00
I2025	On 05/05/2016	Bond Future		123.67529	123.67529		123.68373	123.68373			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		102.58540	102.58540		101.41251	101.41251			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future		103.43707	103.43707		102.24442	102.24442			0.00	16,549,931.20	160	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		127.07067	127.07067		125.86301	125.86301			0.00	0.00	0	17,818.00
I2038	On 05/05/2016	Bond Future		129.33355	129.33355		128.10590	128.10590			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		128.18132	128.18132		127.63676	127.63676			0.00	0.00	0	12,126.00
I2046	On 05/05/2016	Bond Future		129.03470	129.03470		128.48168	128.48168			0.00	13,290,574.10	103	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		136.71413	136.71413		136.06682	136.06682			0.00	0.00	0	13,364.00
I2050	On 05/05/2016	Bond Future		139.14891	139.14891		138.49157	138.49157			0.00	165,587,202.90	1,190	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		233.92100	233.92100		233.45400	233.45400			0.00	0.00	0	1,039.00
IGOV	On 05/05/2016	Index Future		238.08700	238.08700		237.61500	237.61500			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future		242.62000	242.62000		242.14100	242.14100			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		633.62500	633.62500		632.55100	632.55100			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future		644.40500	644.40500		643.31400	643.31400			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		7.12000	92.88000		7.12000	92.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.45000	92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.64000	92.36000		7.64000	92.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		8.00000	92.00000		8.00000	92.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		8.28000	91.72000		8.28000	91.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		8.49000	91.51000		8.49000	91.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.67000	91.33000		8.67000	91.33000			0.00	0.00	0	500.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.83000	91.17000		8.83000	91.17000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.98000	91.02000		8.98000	91.02000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.16150	0.16150		0.16150	0.16150			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.16160	0.16160		0.16160	0.16160			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.16100	0.16100		0.16100	0.16100			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 14/03/2016	Foreign Exchange Future			0.07140		0.07140		0.07110	0.07110			0.00	0.00	0	0.00
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		0.06430	0.06430			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			10.83220		10.83220		10.71370	10.71370		14.03	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.96380		10.96380		10.84560	10.84560		15.50	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			11.11920		11.11920		10.99610	10.99610		16.29	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.09710		1.09710		1.09250	1.09250			0.00	0.00	0	6,335.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.10020		1.10020		1.09570	1.09570			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10400		1.10400		1.09950	1.09950			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			9.72094		106.56621		9.66145	106.97514		11.56	0.00	0.00	0	69,743.00
R186	On 04/02/2016	Bond Future	7.90	Call	0.00000		0.00000		0.01000	0.00001	0.000	11.24	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	0.01000		0.00001		0.02000	0.00002	0.010	11.24	0.00	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	0.39000		0.00039		0.91000	0.00091	0.390	11.24	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	0.63000		0.00063		1.41000	0.00141	0.630	11.24	0.00	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	7,713.23000		7.71323		7,307.73000	7.30773	7,713.230	11.24	1.00	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	7,338.07000		7.33807		6,933.93000	6.93393	7,338.070	11.24	0.99	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	6,965.37000		6.96537		6,563.02000	6.56302	6,965.370	11.24	0.99	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	6,595.37000		6.59537		6,195.36000	6.19536	6,595.370	11.24	0.99	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	6,374.81000		6.37481		5,976.51000	5.97651	6,374.810	11.24	0.99	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	3,794.36000		3.79436		3,448.59000	3.44859	3,794.360	11.30	0.90	0.00	0	700.00
R186	On 05/05/2016	Bond Future			9.81465		108.48021		9.75254	108.89779		11.32	0.00	0.00	0	10.00
R186	On 05/05/2016	Bond Future	8.75	Put	7,953.32000		7.95332		7,605.38000	7.60538	7,953.320	11.00	0.86	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	7,327.43000		7.32743		6,991.32000	6.99132	7,327.430	11.03	0.83	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			9.89648		105.26657		9.83160	105.69352		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			289.06221		289.06221		289.45977	289.45977			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			294.21037		294.21037		294.61812	294.61812			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			237.71124		237.71124		236.90503	236.90503			0.00	0.00	0	42,944.00
R202	On 05/05/2016	Bond Future			241.94503		241.94503		241.12700	241.12700			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			9.61170		94.08069		9.55236	94.36223		8.95	0.00	0.00	0	14,810.00
R2023	On 05/05/2016	Bond Future			9.72048		91.84048		9.65797	92.12826		9.08	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
R2023	On 04/08/2016	Bond Future			9.81519		93.61057		9.74923	93.90504		8.51	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/02/2016	Bond Future			8.55770		102.86810		8.48242	102.97810		2.05	0.00	0.00	0	17,894.00
R203	On 05/05/2016	Bond Future			8.80527		100.54520		8.71412	100.65844		1.95	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			9.05160		102.48332		8.93717	102.59998		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			10.08529		84.74419		10.03088	85.10290			0.00	0.00	0	18,752.00
R2030	On 05/05/2016	Bond Future			10.17583		86.26632		10.11935	86.63260			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			10.19517		87.70874		10.13572	88.12241		14.90	0.00	0.00	0	8,437.00
R2032	On 04/02/2016	Bond Future	9.20	Put	7,349.28000		7.34928		6,943.00000	6.94300	7,349.280	14.50	0.99	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	6,579.68000		6.57968		6,179.15000	6.17915	6,579.680	14.52	0.98	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			10.28372		85.12659		10.22209	85.54878		15.41	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			10.36241		86.76783		10.29852	87.19925		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			10.28915		84.93629		10.24982	85.23105		16.77	0.00	0.00	0	50,569.00
R2037	On 04/02/2016	Bond Future	9.30	Put	7,956.25000		7.95625		7,667.69000	7.66769	7,956.250	16.32	0.99	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	6,861.40000		6.86140		6,579.35000	6.57935	6,861.400	16.32	0.98	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			10.37440		86.46187		10.33364	86.76301		16.57	0.00	0.00	0	14.00
R2037	On 04/08/2016	Bond Future			10.45201		83.86927		10.40975	84.17724		16.51	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/02/2016	Bond Future			8.98354		98.63993		8.91391	98.81004		3.94	0.00	0.00	0	38,159.00
R204	On 05/05/2016	Bond Future			9.16466		100.41158		9.08698	100.58598		3.74	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			9.33287		98.30529		9.24537	98.48426		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			10.36427		88.22145		10.32998	88.49312		17.20	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			10.45005		89.80608		10.41449	90.08376		17.00	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			10.52843		87.02738		10.49154	87.31149		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			10.35864		85.60249		10.32935	85.83491		17.76	0.00	0.00	0	19,969.00
R2044	On 05/05/2016	Bond Future			10.44152		87.14010		10.41115	87.37772		17.56	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			10.51712		84.43533		10.48561	84.67858		17.53	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
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			10.32405		89.26410		10.29477	89.50095		17.31	0.00	0.00	0	60,433.00
R2048	On 04/02/2016	Bond Future	9.45	Put	7,644.01000		7.64401	7,417.31000	7.41731	7,644.010		16.85	0.98	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	6,734.75000		6.73475	6,514.82000	6.51482	6,734.750		16.87	0.96	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.40146		86.43036		10.37112	86.67248		18.00	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			10.46988		88.09624		10.43843	88.34413		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			9.24388		94.03878		9.18457	94.22323		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	0.00000	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	0.00000	0.000	5.32	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			9.40030		95.72781		9.33589	95.91674		5.30	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	23.05000		0.02305	28.54000	0.02854	23.050		5.12	0.02	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.54276		93.92791		9.47241	94.12167		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			9.41912		91.73882		9.35469	91.97991		7.02	0.00	0.00	0	43,779.00
R208	On 05/05/2016	Bond Future			9.54953		89.98493		9.48077	90.23151		7.04	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			9.66608		91.71960		9.59251	91.97203		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			10.17757		68.87458		10.13817	69.12034		17.03	0.00	0.00	0	40,116.00
R209	On 04/02/2016	Bond Future	9.52	Put	4,366.99000		4.36699	4,147.98000	4.14798	4,366.990		16.70	0.94	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			10.25440		66.96203		10.21366	67.21303		17.65	0.00	0.00	0	165.00
R209	On 05/05/2016	Bond Future	8.25	Call	52.18000		0.05218	59.85000	0.05985	52.180		17.17	0.02	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	335.74000		0.33574	370.94000	0.37094	335.740		17.17	0.11	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.32214		68.25303		10.28002	68.50971		16.79	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,619.40000		1.61940	1,709.97000	1.70997	1,619.400		16.49	0.32	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,292.78000		4.29278	4,456.85000	4.45685	4,292.780		17.01	0.60	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

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 04/02/2016	Bond Future			180.48791		180.48791		180.49821	180.49821			0.00	0.00	0	3,861.00
R210	On 05/05/2016	Bond Future			181.53501		181.53501		181.54749	181.54749			0.00	0.00	0	6.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			134.70137		134.70137		134.70924	134.70924			0.00	0.00	0	720.00
R211	On 05/05/2016	Bond Future			137.10035		137.10035		137.10986	137.10986			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			139.95963		139.95963		139.96765	139.96765			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			142.45231		142.45231		142.46198	142.46198			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			10.11028		79.33148		10.05587	79.67516		14.84	0.00	0.00	0	47,764.00
R213	On 05/05/2016	Bond Future			10.19270		77.20668		10.13636	77.55750		15.33	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			10.26494		78.69480		10.20658	79.05333		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			10.27845		69.12468		10.24412	69.34380		17.55	0.00	0.00	0	29,967.00
R214	On 04/02/2016	Bond Future	9.35	Put	6,398.47000		6.39847		6,185.92000	6.18592	6,398.470	17.08	0.99	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	5,675.58000		5.67558		5,467.69000	5.46769	5,675.580	17.08	0.97	0.00	0	25.00
R214	On 05/05/2016	Bond Future			10.35334		67.07018		10.31784	67.29403		18.23	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future			10.41924		68.36291		10.38252	68.59194		17.34	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	309.82000		0.30982		332.73000	0.33273	309.820	16.86	0.08	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,007.47000		1.00747		1,064.64000	1.06464	1,007.470	16.88	0.22	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,179.65000		3.17965		3,302.30000	3.30230	3,179.650	17.37	0.49	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	6,640.09000		6.64009		6,818.05000	6.81805	6,640.090	17.98	0.74	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			29,503.04000		29,503.04000		29,140.04000	29,140.04000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			11.71200		11.71200		11.58470	11.58470		19.37	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.88720		11.88720		11.75860	11.75860		18.38	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future			5.47650		5.47650		5.42490	5.42490		19.13	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future			5.43060		5.43060		5.38010	5.38010		18.13	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future			1.46060		1.46060		1.44290	1.44290			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future			1.39570		1.39570		1.38020	1.38020			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
<b>Total for Derivatives :</b>											2,503,906,997.97	206,927	4081227.00
<b>Grand Total:</b>											2,503,906,997.97	206,927	4081227.00