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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/03/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 17/03/2016	Any day expiry	15.36010	15.36010	16.16230	16.16230			23.75	0.00	0.00	0	0.00
\$ / R	On 18/03/2016	Any day expiry	15.37170	15.37170	16.16230	16.16230			24.00	0.00	0.00	0	0.00
\$ / R	On 18/03/2016	Any day expiry	15.25	Call	155.31480	0.15531	920.44260	0.92044	155.315	25.09	0.73	0	4,000.00
\$ / R	On 18/03/2016	Any day expiry	15.69	Call	12.20560	0.01221	511.07550	0.51108	12.206	30.87	0.10	0	2,500.00
\$ / R	On 22/03/2016	Any day expiry			15.37170	15.37170	16.17130	16.17130		20.91	0.00	0	0.00
\$ / R	On 22/03/2016	Any day expiry	15.47	Call	111.50350	0.11150	724.71960	0.72472	111.504	21.63	0.41	0	2,500.00
\$ / R	On 22/03/2016	Any day expiry	15.83	Call	32.51740	0.03252	425.60320	0.42560	32.517	23.78	0.15	0	5,000.00
\$ / R	On 23/03/2016	Any day expiry			15.36300	15.36300	16.17400	16.17400		21.42	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	0.05230	0.00005	0.21200	0.00021	0.052	27.16	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	434.99500	0.43499	1,209.82520	1.20983	434.995	22.10	0.82	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	15.51	Call	108.48080	0.10848	691.03410	0.69103	108.481	21.80	0.37	0	5,000.00
\$ / R	On 29/03/2016	Any day expiry			15.37610	15.37610	16.18970	16.18970		20.36	0.00	0	140.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	21.61	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	0.41540	0.00042	0.29470	0.00029	0.415	25.14	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	290.95920	0.29096	959.70710	0.95971	290.959	20.06	0.60	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	60.95450	0.06095	396.27150	0.39627	60.954	22.28	0.18	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 31/03/2016	Any day expiry			15.38050	15.38050		16.19580	16.19580	20.54	0.00	0.00	0	485.00	
\$ / R			On 01/04/2016	Any day expiry			15.38380	15.38380		16.19920	16.19920	20.61	0.00	0.00	0	0.00	
\$ / R			On 01/04/2016	Any day expiry	15.51	Put	331.30620	0.33131		60.13070	0.06013	331.306	21.09	0.57	0.00	0	21,400.00
\$ / R			On 01/04/2016	Any day expiry	15.60	Call	173.18960	0.17319		677.27450	0.67727	173.190	21.35	0.38	0.00	0	21,400.00
\$ / R			On 04/04/2016	Any day expiry			15.39380	15.39380		16.20940	16.20940	20.27	0.00	0.00	0	120.00	
\$ / R			On 05/04/2016	Any day expiry			15.39710	15.39710		16.21280	16.21280	20.35	0.00	0.00	0	0.00	
\$ / R			On 05/04/2016	Any day expiry	15.87	Call	127.87230	0.12787		514.32270	0.51432	127.872	21.67	0.28	0.00	0	5,000.00
\$ / R			On 06/04/2016	Any day expiry			15.40040	15.40040		16.21620	16.21620	20.42	0.00	0.00	0	0.00	
\$ / R			On 07/04/2016	Any day expiry			15.40370	15.40370		16.21960	16.21960	20.47	0.00	0.00	0	0.00	
\$ / R			On 07/04/2016	Any day expiry	15.38	Call	312.96610	0.31297		0.00000	0.00000	312.966	20.44	0.52	40,689,520.35	5,000	2,500.00
\$ / R			On 07/04/2016	Any day expiry	16.23	Call	76.85980	0.07686		334.73840	0.33474	76.860	22.64	0.17	0.00	0	5,000.00
\$ / R			On 11/04/2016	Any day expiry			15.41700	15.41700		16.23320	16.23320	20.20	0.00	0.00	0	100.00	
\$ / R			On 14/04/2016	Any day expiry			15.42700	15.42700		16.24340	16.24340	20.46	0.00	0.00	0	0.00	
\$ / R			On 15/04/2016	Any day expiry			15.43030	15.43030		16.24690	16.24690	20.50	0.00	5,557,954.50	357	2,967.00	
\$ / R			On 15/04/2016	Any day expiry	16.10	Put	814.72950	0.81473		314.61950	0.31462	814.729	22.13	0.74	0.00	0	15,000.00
\$ / R			On 18/04/2016	Any day expiry			15.44030	15.44030		16.25710	16.25710	20.26	0.00	0.00	0	0.00	
\$ / R			On 18/04/2016	Any day expiry	13.97	Put	10.14260	0.01014		3.81870	0.00382	10.143	18.32	0.03	0.00	0	17,896.00
\$ / R			On 18/04/2016	Any day expiry	15.42	Call	378.60950	0.37861		931.34420	0.93134	378.609	20.21	0.52	0.00	0	17,896.00
\$ / R			On 18/04/2016	Any day expiry	17.09	Call	39.59510	0.03960		151.44510	0.15145	39.595	23.98	0.08	0.00	0	5,000.00
\$ / R			On 20/04/2016	Any day expiry			15.44690	15.44690		16.26350	16.26350	20.35	0.00	0.00	0	700.00	
\$ / R			On 25/04/2016	Any day expiry			15.46250	15.46250		16.27960	16.27960	20.24	0.00	0.00	0	0.00	
\$ / R			On 25/04/2016	Any day expiry	16.81	Call	84.74390	0.08474		253.81350	0.25381	84.744	23.30	0.14	0.00	0	10,000.00
\$ / R			On 26/04/2016	Any day expiry			15.46550	15.46550		16.28290	16.28290	20.28	0.00	0.00	0	180.00	
\$ / R			On 26/04/2016	Any day expiry	11.80	Put	0.41830	0.00042		0.13490	0.00013	0.418	26.99	0.00	0.00	0	250.00
\$ / R			On 26/04/2016	Any day expiry	13.50	Put	8.19630	0.00820		4.12720	0.00413	8.196	20.48	0.02	0.00	0	150.00
\$ / R			On 26/04/2016	Any day expiry	15.66	Call	336.54770	0.33655		804.53670	0.80454	336.548	20.77	0.44	0.00	0	250.00
\$ / R			On 26/04/2016	Any day expiry	16.29	Call	164.98240	0.16498		443.48360	0.44348	164.982	22.22	0.25	0.00	0	150.00
\$ / R			On 26/04/2016	Any day expiry	16.69	Call	102.62230	0.10262		295.29120	0.29529	102.622	23.07	0.17	0.00	0	10,000.00
\$ / R			On 28/04/2016	Any day expiry			15.47150	15.47150		16.28930	16.28930	20.29	0.00	0.00	0	106.00	
\$ / R			On 29/04/2016	Any day expiry			15.47450	15.47450		16.29250	16.29250	20.33	0.00	0.00	0	1,100.00	
\$ / R			On 04/05/2016	Any day expiry			15.48950	15.48950		16.30870	16.30870	20.19	0.00	0.00	0	370.00	
\$ / R			On 10/05/2016	Any day expiry			15.50740	15.50740		16.32800	16.32800	20.25	0.00	0.00	0	0.00	
\$ / R			On 10/05/2016	Any day expiry	14.28	Put	69.10240	0.06910		22.12520	0.02213	69.102	18.88	0.12	0.00	0	8,403.00
\$ / R			On 10/05/2016	Any day expiry	15.51	Call	480.96840	0.48097		991.94500	0.99195	480.968	20.27	0.51	0.00	0	8,403.00
\$ / R			On 13/05/2016	Any day expiry			15.51640	15.51640		16.33770	16.33770	20.42	0.00	0.00	0	550.00	
\$ / R			On 16/05/2016	Any day expiry			15.52540	15.52540		16.34730	16.34730	20.30	0.00	0.00	0	100.00	
\$ / R			On 17/05/2016	Any day expiry			15.52840	15.52840		16.35060	16.35060	20.33	0.00	0.00	0	100.00	
\$ / R			On 19/05/2016	Any day expiry			15.53440	15.53440		16.35700	16.35700	20.37	0.00	0.00	0	0.00	
\$ / R			On 19/05/2016	Any day expiry	15.70	Call	456.69590	0.45670		915.46340	0.91546	456.696	20.69	0.47	74,788,740.00	10,000	0.00
\$ / R			On 20/05/2016	Any day expiry			15.53730	15.53730		16.36030	16.36030	20.40	0.00	0.00	0	4,700.00	
\$ / R			On 23/05/2016	Any day expiry			15.54630	15.54630		16.37000	16.37000	20.31	0.00	0.00	0	0.00	
\$ / R			On 23/05/2016	Any day expiry	15.36	Call	627.19180	0.62719		1,177.57930	1.17758	627.192	20.03	0.57	45,768,152.00	5,000	0.00
\$ / R			On 27/05/2016	Any day expiry			15.55830	15.55830		16.38300	16.38300	20.41	0.00	0.00	0	0.00	
\$ / R			On 27/05/2016	Any day expiry	11.80	Put	2.23030	0.00223		1.54460	0.00154	2.230	24.26	0.00	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	28.87620	0.02888	12.81870	0.01282	28.876	19.97	0.05	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	358.21350	0.35821	714.62910	0.71463	358.213	21.58	0.37	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	228.15550	0.22816	469.56280	0.46956	228.155	22.73	0.26	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			15.57040	15.57040	16.39600	16.39600		20.31	0.00	0.00	0	1,338.00
\$ / R	On 06/06/2016	Any day expiry			15.58840	15.58840	16.41550	16.41550		20.38	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	4.63490	0.00463	3.53280	0.00353	4.635	22.20	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	659.54200	0.65954	1,188.36860	1.18837	659.542	20.16	0.56	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.59440	15.59440	16.42200	16.42200		20.43	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	190.11380	0.19011	71.06900	0.07107	190.114	19.17	0.22	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	531.29640	0.53130	980.56010	0.98056	531.296	20.77	0.47	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.59740	15.59740	16.42520	16.42520		20.52	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.60940	15.60940	16.43820	16.43820		20.39	0.00	1,746,691,860.00	111,900	878,593.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	5.08750	0.00509	3.95570	0.00396	5.088	21.91	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	14.86060	0.01486	7.63870	0.00764	14.861	20.17	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	17.36910	0.01737	8.27370	0.00827	17.369	20.07	0.03	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	24.32640	0.02433	10.25530	0.01026	24.326	19.85	0.04	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,148.73170	2.14873	2,954.65680	2.95466	2,148.732	19.51	0.94	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	39.33170	0.03933	16.45680	0.01646	39.332	19.51	0.06	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	41.20040	0.04120	17.23250	0.01723	41.200	19.48	0.06	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	82.13360	0.08213	0.00000	0.00000	82.134	18.95	0.11	3,491,936.00	2,000	2,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	111.95830	0.11196	45.58250	0.04558	111.958	18.97	0.14	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	120.91660	0.12092	48.80530	0.04881	120.917	18.99	0.15	14,495,220.00	6,000	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	173.78630	0.17379	68.07900	0.06808	173.786	19.10	0.20	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.75	Put	241.33340	0.24133	93.59580	0.09360	241.333	19.22	0.26	0.00	0	47,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	274.05000	0.27405	107.29860	0.10730	274.050	19.31	0.28	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	982.62700	0.98263	1,628.79010	1.62879	982.627	19.43	0.70	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	314.63770	0.31464	125.88000	0.12588	314.638	19.47	0.31	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	318.50010	0.31850	127.67980	0.12768	318.500	19.49	0.31	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	939.65300	0.93965	1,571.39590	1.57140	939.653	19.53	0.68	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	330.25300	0.33025	133.19590	0.13320	330.253	19.53	0.32	0.00	0	16,340.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	511.47590	0.51148	935.40340	0.93540	511.476	20.96	0.45	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.93	Put	821.63490	0.82163	410.00200	0.41000	821.635	21.01	0.56	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	477.45070	0.47745	878.99150	0.87899	477.451	21.14	0.43	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	868.05070	0.86805	440.79150	0.44079	868.051	21.14	0.57	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	445.60410	0.44560	825.20990	0.82521	445.604	21.33	0.40	19,137,480.00	3,000	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	407.28250	0.40728	759.17740	0.75918	407.283	21.58	0.38	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,049.50890	1.04951	566.35270	0.56635	1,049.509	21.64	0.63	0.00	0	15,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	377.41050	0.37741	706.66530	0.70667	377.411	21.79	0.35	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,228.61320	1.22861	698.11630	0.69812	1,228.613	22.09	0.68	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	331.12630	0.33113	624.09620	0.62410	331.126	22.15	0.32	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,345.60020	1.34560	789.11740	0.78912	1,345.600	22.39	0.70	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	252.08830	0.25209	480.49680	0.48050	252.088	22.93	0.25	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	248.70010	0.24870	474.20290	0.47420	248.700	22.97	0.25	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	240.44590	0.24045	458.80950	0.45881	240.446	23.07	0.24	0.00	0	1,300.00

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\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,631.04590	1.63105	1,020.60950	1.02061	1,631.046	23.07	0.76	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.05	Call	232.48570	0.23249	443.89680	0.44390	232.486	23.17	0.24	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	230.92710	0.23093	440.97280	0.44097	230.927	23.19	0.23	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	226.32090	0.22632	432.30600	0.43231	226.321	23.25	0.23	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	121.61370	0.12161	239.18690	0.23919	121.614	24.80	0.13	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	116.07500	0.11607	228.73750	0.22874	116.075	24.92	0.13	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	110.08300	0.11008	217.09820	0.21710	110.083	25.06	0.12	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	108.63950	0.10864	214.24340	0.21424	108.640	25.09	0.12	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	82.19020	0.08219	161.52300	0.16152	82.190	25.82	0.09	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	67.37730	0.06738	124.80310	0.12480	67.377	26.81	0.08	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			16.29010	16.29010	16.29010	16.29010		20.48	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	784.42060	0.78442	747.74490	0.74774	784.421	21.32	0.57	0.00	0	10,000.00
\$ / R	On 24/06/2016	Any day expiry			15.64260	15.64260	16.47370	16.47370		20.67	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	424.57110	0.42457	187.68080	0.18768	424.571	19.79	0.36	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	352.51040	0.35251	638.74910	0.63875	352.510	22.32	0.32	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.65480	15.65480	16.48650	16.48650		20.62	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	4.78470	0.00478	3.95880	0.00396	4.785	22.43	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	48.01620	0.04802	20.04400	0.02004	48.016	19.16	0.07	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	371.85640	0.37186	664.90500	0.66490	371.856	22.21	0.33	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	287.24070	0.28724	517.38060	0.51738	287.241	22.98	0.26	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			15.74030	15.74030	16.57610	16.57610		20.56	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,345.57310	1.34557	829.29980	0.82930	1,345.573	21.94	0.63	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	211.13550	0.21114	360.30270	0.36030	211.135	24.45	0.18	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.74340	15.74340	16.57930	16.57930		20.64	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	7.00130	0.00700	6.31940	0.00632	7.001	21.16	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	62.31220	0.06231	23.95080	0.02395	62.312	18.54	0.08	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	371.94970	0.37195	617.68760	0.61769	371.950	22.87	0.29	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	315.59630	0.31560	524.25540	0.52426	315.596	23.40	0.25	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.78920	15.78920	16.62730	16.62730		20.60	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	14.68570	0.01469	12.15400	0.01215	14.686	17.47	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	942.33030	0.94233	1,463.53230	1.46353	942.330	20.21	0.58	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.80140	15.80140	16.64010	16.64010		20.57	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			15.80750	15.80750	16.64650	16.64650		20.66	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	859.48800	0.85949	479.80370	0.47980	859.488	20.64	0.48	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	393.59980	0.39360	625.15960	0.62516	393.600	23.13	0.29	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			15.83500	15.83500	16.67530	16.67530		20.66	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	10.00700	0.01001	8.48220	0.00848	10.007	20.39	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	78.38590	0.07839	26.86440	0.02686	78.386	18.23	0.08	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	366.53260	0.36653	576.86540	0.57687	366.533	23.49	0.26	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	329.80360	0.32980	522.19540	0.52220	329.804	23.80	0.24	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.86860	15.86860	16.71050	16.71050		20.58	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.87470	15.87470	16.71690	16.71690		20.59	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	128.51960	0.12852	44.29830	0.04430	128.520	18.49	0.12	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	480.79960	0.48080	739.32450	0.73932	480.800	22.78	0.32	0.00	0	48,990.00

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 09/09/2016	Any day expiry		15.87780	15.87780		16.72010	16.72010		20.66	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry		15.89000	15.89000		16.73280	16.73280		20.63	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	451.29730	0.45130	230.28810	0.23029	451.297	19.44	0.30	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	274.88620	0.27489	428.38650	0.42839	274.886	24.62	0.20	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry		15.89610	15.89610		16.73920	16.73920		20.71	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future		15.90830	15.90830		16.75200	16.75200		20.61	0.00	63,426,392.10	3,987	162,283.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	61.20890	0.06121	19.01120	0.01901	61.209	17.81	0.07	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	122.07200	0.12207	0.00000	0.00000	122.072	18.35	0.11	5,060,162.52	2,800	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	308.00590	0.30801	135.64620	0.13565	308.006	19.17	0.23	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	369.89920	0.36990	0.00000	0.00000	369.899	19.28	0.26	11,568,804.24	2,800	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	797.65350	0.79765	1,198.75430	1.19875	797.654	21.14	0.47	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	718.82890	0.71883	1,085.50200	1.08550	718.829	21.49	0.43	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	673.75200	0.67375	1,019.89310	1.01989	673.752	21.70	0.41	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	475.98270	0.47598	720.70800	0.72071	475.983	23.00	0.31	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	437.37100	0.43737	664.63800	0.66464	437.371	23.26	0.29	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	219.23630	0.21924	323.28730	0.32329	219.236	26.00	0.15	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry		15.93640	15.93640		16.78220	16.78220		20.75	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	14.82360	0.01482	11.72820	0.01173	14.824	20.04	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	99.30870	0.09931	28.96810	0.02897	99.309	18.21	0.09	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	373.76010	0.37376	567.87360	0.56787	373.760	23.93	0.25	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	350.89980	0.35090	534.95140	0.53495	350.900	24.13	0.23	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry		16.02480	16.02480		16.87590	16.87590		20.69	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	17.63260	0.01763	13.64720	0.01365	17.633	19.54	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	114.99790	0.11500	41.10350	0.04110	114.998	18.16	0.10	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	375.62210	0.37562	556.61020	0.55661	375.622	24.37	0.23	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	365.40870	0.36541	541.44910	0.54145	365.409	24.47	0.23	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry		16.12890	16.12890		16.98640	16.98640		20.78	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	20.52570	0.02053	14.04840	0.01405	20.526	19.01	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	130.53500	0.13053	55.06140	0.05506	130.535	18.03	0.11	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	379.00290	0.37900	544.72470	0.54472	379.003	24.90	0.22	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry		16.17940	16.17940		17.04000	17.04000		20.75	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		16.19520	16.19520		17.05670	17.05670		20.79	0.00	0.00	0	40,284.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	20.96000	0.02096	16.95510	0.01696	20.960	18.53	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	94.71520	0.09472	38.40720	0.03841	94.715	17.50	0.08	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	113.41110	0.11341	41.38490	0.04138	113.411	17.69	0.09	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	138.02580	0.13803	50.57920	0.05058	138.026	17.90	0.11	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	176.22670	0.17623	0.00000	0.00000	176.227	18.19	0.13	8,286,078.80	4,000	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	388.04170	0.38804	199.44330	0.19944	388.042	19.15	0.23	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	428.51270	0.42851	229.75290	0.22975	428.513	19.21	0.24	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	451.38050	0.45138	0.00000	0.00000	451.381	19.24	0.25	16,425,633.84	4,000	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	524.54820	0.52455	304.65310	0.30465	524.548	19.34	0.28	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	550.47130	0.55047	325.46700	0.32547	550.471	19.38	0.29	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	558.01970	0.55802	331.57240	0.33157	558.020	19.39	0.30	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	640.82230	0.64082	391.54040	0.39154	640.822	19.56	0.32	0.00	0	6,985.00

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	15.21	Put	645.32460	0.64532	394.46250	0.39446	645.325	19.57	0.33	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,529.35490	1.52935	2,109.41830	2.10942	1,529.355	19.80	0.65	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	783.32270	0.78332	485.47970	0.48548	783.323	19.93	0.37	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	818.70880	0.81871	509.27960	0.50928	818.709	20.01	0.38	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	940.48540	0.94049	592.57710	0.59258	940.485	20.30	0.41	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,053.00530	1.05301	675.27310	0.67527	1,053.005	20.55	0.44	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,171.38930	1.17139	768.23380	0.76823	1,171.389	20.79	0.46	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,339.71850	1.33972	903.66860	0.90367	1,339.719	21.12	0.50	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,378.43580	1.37844	935.27490	0.93527	1,378.436	21.20	0.51	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,483.88920	1.48389	1,022.14400	1.02214	1,483.889	21.39	0.53	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	944.67810	0.94468	1,327.88940	1.32789	944.678	21.58	0.46	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	905.53030	0.90553	1,273.73120	1.27373	905.530	21.75	0.44	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	717.55170	0.71755	1,009.75160	1.00975	717.552	22.70	0.36	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	639.65220	0.63965	901.36830	0.90137	639.652	23.17	0.33	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	568.56650	0.56857	801.65320	0.80165	568.567	23.67	0.30	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	500.01520	0.50002	704.18790	0.70419	500.015	24.22	0.27	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	487.34240	0.48734	686.08750	0.68609	487.342	24.34	0.26	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	484.58240	0.48458	682.14560	0.68215	484.582	24.36	0.26	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	465.85670	0.46586	653.46000	0.65346	465.857	24.58	0.25	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	455.67340	0.45567	635.18200	0.63518	455.673	24.77	0.24	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	414.57640	0.41458	560.59780	0.56060	414.576	25.60	0.22	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	410.44160	0.41044	553.02730	0.55303	410.442	25.69	0.22	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	405.58980	0.40559	544.12070	0.54412	405.590	25.80	0.22	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	394.70380	0.39470	524.07180	0.52407	394.704	26.06	0.21	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	385.10860	0.38511	506.32390	0.50632	385.109	26.30	0.21	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	379.43790	0.37944	497.39270	0.49739	379.438	26.45	0.20	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	369.92870	0.36993	483.31900	0.48332	369.929	26.71	0.20	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	366.00550	0.36601	477.51140	0.47751	366.006	26.82	0.19	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	317.70230	0.31770	430.77800	0.43078	317.702	27.36	0.17	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	306.17970	0.30618	423.11130	0.42311	306.180	27.36	0.17	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	280.07010	0.28007	405.82210	0.40582	280.070	27.36	0.15	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	273.87040	0.27387	401.73540	0.40174	273.870	27.36	0.15	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.46700	16.46700	17.34480	17.34480		20.90	0.00	0.00	0	2,826.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	704.44790	0.70445	442.47650	0.44248	704.448	19.52	0.31	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	761.09560	0.76110	487.02960	0.48703	761.096	19.62	0.32	38,313,897.48	7,160	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	922.11550	0.92212	613.08830	0.61309	922.116	19.92	0.37	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	943.18400	0.94318	628.35180	0.62835	943.184	19.97	0.37	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,543.14720	1.54315	1,094.17900	1.09418	1,543.147	21.24	0.49	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	810.06940	0.81007	1,092.33460	1.09233	810.069	23.25	0.36	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	808.05260	0.80805	0.00000	0.00000	808.053	23.26	0.35	78,510,373.76	14,320	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	704.97490	0.70497	950.91040	0.95091	704.975	23.91	0.31	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	645.03370	0.64503	869.15420	0.86915	645.034	24.36	0.29	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	456.01120	0.45601	576.36920	0.57637	456.011	27.47	0.20	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.70580	16.70580	17.56550	17.56550		21.43	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017		Foreign Exchange Future	16.92020	16.92020		17.76210	17.76210		21.74	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2016		Foreign Exchange Future	15.60940	15.60940		16.43820	16.43820		20.39	0.00	468,282.00	30	973.00
\$ / R MAXI	On 19/09/2016		Foreign Exchange Future	15.90830	15.90830		16.75200	16.75200		20.61	0.00	270,441.10	17	134.00
\$ / R MAXI	On 19/12/2016		Foreign Exchange Future	16.19520	16.19520		17.05670	17.05670		20.79	0.00	0.00	0	15.00
\$ / R MAXI	On 13/03/2017		Foreign Exchange Future	16.46700	16.46700		17.34480	17.34480		20.90	0.00	0.00	0	0.00
£ / R	On 15/04/2016		Any day expiry	22.32640	22.32640		22.88340	22.88340		19.06	0.00	0.00	0	121.00
£ / R	On 28/04/2016		Any day expiry	22.38680	22.38680		22.94450	22.94450		19.03	0.00	0.00	0	157.00
£ / R	On 13/06/2016		Foreign Exchange Future	22.58850	22.58850		23.15790	23.15790		19.35	0.00	25,299,120.00	1,120	56,136.00
£ / R	On 13/06/2016	24.30	Call	337.74270	0.33774		632.13180	0.63213	337.743	20.93	0.25	0.00	0	1,300.00
£ / R	On 13/06/2016	26.50	Call	84.71670	0.08472		218.57420	0.21857	84.717	22.21	0.08	0.00	0	2,600.00
£ / R	On 08/09/2016		Any day expiry	22.98600	22.98600		23.56830	23.56830		20.22	0.00	0.00	0	0.00
£ / R	On 08/09/2016	21.20	Put	506.79040	0.50679		528.43990	0.52844	506.790	19.58	0.25	0.00	0	12,264.00
£ / R	On 08/09/2016	25.85	Call	479.79710	0.47980		751.02950	0.75103	479.797	22.22	0.25	0.00	0	12,264.00
£ / R	On 19/09/2016		Foreign Exchange Future	23.03650	23.03650		23.62020	23.62020		20.29	0.00	0.00	0	1,417.00
£ / R	On 19/12/2016		Foreign Exchange Future	23.47150	23.47150		24.07800	24.07800		20.72	0.00	0.00	0	0.00
£ / R	On 19/12/2016	18.41	Put	141.17780	0.14118		151.16310	0.15116	141.178	20.25	0.07	0.00	0	783.00
£ / R	On 19/12/2016	23.01	Put	1,430.53190	1.43053		1,253.78470	1.25378	1,430.532	20.47	0.42	0.00	0	783.00
£ / R	On 19/12/2016	26.94	Call	725.17870	0.72518		932.89500	0.93290	725.179	22.89	0.28	0.00	0	783.00
£ / R	On 13/03/2017		Foreign Exchange Future	23.88960	23.88960		24.51710	24.51710		20.97	0.00	0.00	0	0.00
¥ / R	On 13/06/2016		Foreign Exchange Future	0.14048	0.14048		0.14486	0.14486		21.44	0.00	0.00	0	5,827.00
¥ / R	On 19/09/2016		Foreign Exchange Future	0.14366	0.14366		0.14817	0.14817		20.57	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016		Foreign Exchange Future	0.14679	0.14679		0.15147	0.15147		20.57	0.00	0.00	0	4,521.00
€ / R	On 22/03/2016		Any day expiry	17.39450	17.39450		17.89460	17.89460		23.60	0.00	0.00	0	293.00
€ / R	On 24/03/2016		Any day expiry	17.38670	17.38670		17.90160	17.90160		24.06	0.00	0.00	0	0.00
€ / R	On 15/04/2016		Any day expiry	17.46920	17.46920		17.98760	17.98760		21.46	0.00	0.00	0	11.00
€ / R	On 26/04/2016		Any day expiry	17.51730	17.51730		18.03800	18.03800		21.20	0.00	0.00	0	25.00
€ / R	On 28/04/2016		Any day expiry	17.52510	17.52510		18.04620	18.04620		21.27	0.00	0.00	0	1.00
€ / R	On 29/04/2016		Any day expiry	17.52910	17.52910		18.05030	18.05030		21.31	0.00	0.00	0	0.00
€ / R	On 25/05/2016		Any day expiry	17.63070	17.63070		18.15780	18.15780		21.18	0.00	0.00	0	74.00
€ / R	On 27/05/2016		Any day expiry	17.63860	17.63860		18.16620	18.16620		21.22	0.00	0.00	0	0.00
€ / R	On 13/06/2016		Foreign Exchange Future	17.70540	17.70540		18.23730	18.23730		21.13	0.00	9,224,513.40	521	84,598.00
€ / R	On 13/06/2016	14.20	Put	14.23820	0.01424		11.71400	0.01171	14.238	22.32	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	15.96	Call	1,868.13360	1.86813		2,360.19810	2.36020	1,868.134	19.98	0.87	0.00	0	6,000.00
€ / R	On 13/06/2016	16.63	Put	270.92380	0.27092		172.69400	0.17269	270.924	20.15	0.25	0.00	0	7,000.00
€ / R	On 13/06/2016	17.00	Put	396.72910	0.39673		258.42240	0.25842	396.729	20.40	0.32	0.00	0	564.00
€ / R	On 13/06/2016	17.79	Put	781.86820	0.78187		543.67860	0.54368	781.868	21.26	0.50	0.00	0	3,500.00
€ / R	On 13/06/2016	19.85	Call	197.97320	0.19797		302.93210	0.30293	197.973	24.15	0.18	0.00	0	3,500.00
€ / R	On 19/09/2016		Foreign Exchange Future	18.10500	18.10500		18.65250	18.65250		21.21	0.00	0.00	0	6,028.00
€ / R	On 19/12/2016		Foreign Exchange Future	18.49750	18.49750		19.06410	19.06410		21.19	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	16.40	Put	436.41780	0.43642		337.00450	0.33700	436.418	19.94	0.22	0.00	0	2,912.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	591.39560		0.59140		457.09910	0.45710	591.396	20.01	0.27	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	702.90700		0.70291		872.15400	0.87215	702.907	23.45	0.32	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	526.36840		0.52637		655.22420	0.65522	526.368	24.57	0.25	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.87670		18.87670		19.46350	19.46350		21.19	0.00	14,157,525.00	750	500.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.81591		102.81591		104.10403	104.10403			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			100.05025		100.05025		101.38280	101.38280			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			98.91899		98.91899		100.28221	100.28221			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.13976		100.13976		100.18005	100.18005			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.18472		100.18472		100.25721	100.25721			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.93078		99.93078		100.04329	100.04329			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.58122		100.58122		100.77590	100.77590			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.06408		100.06408		100.31932	100.31932			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.93007		99.93007		100.23764	100.23764			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.86230		100.86230		101.54036	101.54036			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.38302		100.38302		101.09902	101.09902			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			99.86335		99.86335		100.62043	100.62043			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			472.63500		472.63500		467.55300	467.55300			0.00	0.00	0	4.00
AL37	On 04/08/2016	Index Future			481.46600		481.46600		476.29300	476.29300			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			544.54700		544.54700		534.51200	534.51200			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			554.72200		554.72200		544.50400	544.50400			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			494.51100		494.51100		484.50600	484.50600			0.00	0.00	0	510.00
ALBI	On 04/08/2016	Index Future			503.75200		503.75200		493.56300	493.56300			0.00	0.00	0	133.00
ALBI	On 03/11/2016	Index Future			513.45100		513.45100		503.07500	503.07500			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.86240		11.86240		12.16420	12.16420		15.48	0.00	19,371,299.20	1,633	10,153.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			12.03950		12.03950		12.34560	12.34560		16.70	0.00	0.00	0	555.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			12.21310		12.21310		12.52670	12.52670		16.59	0.00	0.00	0	130.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			12.38020		12.38020		12.70150	12.70150		16.60	0.00	0.00	0	4,156.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			12.00160		12.00160		12.30140	12.30140		16.89	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			12.23520		12.23520		12.54210	12.54210		17.07	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.22760		16.22760		16.64460	16.64460		21.17	0.00	0.00	0	6,592.00
CHF / R	On 19/09/2016	Foreign Exchange Future			16.61780		16.61780		17.04800	17.04800		21.08	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.40440		2.40440		2.50530	2.50530		20.40	0.00	0.00	0	22,550.00
CNH / R	On 19/09/2016	Foreign Exchange Future			2.43600		2.43600		2.53620	2.53620		20.82	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
DKK / R	On 13/06/2016	Foreign Exchange Future		2.38030	2.38030		2.45060	2.45060		22.70	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.43480	2.43480		2.50740	2.50740		22.67	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
EL28	On 04/08/2016	Bond Future		129.28704	129.28704		129.29508	129.29508			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 05/05/2016	Bond Future		10.69811	76.12884		11.01464	74.17842			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future		10.78984	77.56678		11.11721	75.58002			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future		10.87860	75.25200		11.21689	73.22863			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 05/05/2016	Bond Future		10.85457	80.04316		11.18163	77.78049			0.00	0.00	0	7,250.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/05/2016	GOVI		493.44900	493.44900		484.01900	484.01900			0.00	0.00	0	478.00
GOVI	On 04/08/2016	GOVI		502.66900	502.66900		493.06700	493.06700			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI		512.34800	512.34800		502.56900	502.56900			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		2.01360	2.01360		2.11860	2.11860		19.85	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		2.05230	2.05230		2.15890	2.15890		20.16	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.08880	2.08880		2.19730	2.19730		20.38	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.12290	2.12290		2.23310	2.23310		20.56	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future		123.26586	123.26586		123.17459	123.17459			0.00	0.00	0	4,606.00
I2025	On 04/08/2016	Bond Future		124.35225	124.35225		124.25998	124.25998			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 05/05/2016	Bond Future		102.93240	102.93240		102.93901	102.93901			0.00	0.00	0	1,032.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/05/2016	Bond Future		128.59631	128.59631		128.60447	128.60447			0.00	0.00	0	17,007.00
I2038	On 04/08/2016	Bond Future		129.62715	129.62715		129.63643	129.63643			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 05/05/2016	Bond Future		127.29853	127.29853		126.48487	126.48487			0.00	0.00	0	12,766.00
I2046	On 04/08/2016	Bond Future		129.71346	129.71346		128.88527	128.88527			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 05/05/2016	Bond Future		137.17018	137.17018		136.20409	136.20409			0.00	0.00	0	14,916.00
I2050	On 04/08/2016	Bond Future		138.20366	138.20366		137.22029	137.22029			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 05/05/2016	Index Future		237.26200	237.26200		236.86400	236.86400			0.00	0.00	0	977.00
IGOV	On 04/08/2016	Index Future		241.71500	241.71500		241.31100	241.31100			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future		246.38800	246.38800		245.98000	245.98000			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future		643.35400	643.35400		642.49300	642.49300			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		655.28300	655.28300		654.40600	654.40600			0.00	0.00	0	157.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		7.23000	92.77000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.27000	92.73000		7.28000	92.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.38000	92.62000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.46000	92.54000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.55000	92.45000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.59000	92.41000		7.68000	92.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.85000	92.15000		7.93000	92.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.97000	92.03000		8.10000	91.90000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.13000	91.87000		8.29000	91.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.20000	91.80000		8.38000	91.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.30000	91.70000		8.44000	91.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		8.40000	91.60000		8.50000	8.50000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.15090	0.15090		0.15920	0.15920			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.15000	0.15000		0.15910	0.15910			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.15070	0.15070		0.15870	0.15870			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06990	0.06990		0.07360	0.07360			0.00	0.00	0	5,575.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06380	0.06380		0.06700	0.06700			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future		0.06010	0.06010		0.06320	0.06320			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		10.62250	10.62250		10.78410	10.78410		13.73	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.77940		10.77940		10.94350	10.94350		15.76	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.93440		10.93440		11.10360	11.10360		17.87	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.39890		1.39890		1.42860	1.42860			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.41430		1.41430		1.44450	1.44450			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.42720		1.42720		1.45770	1.45770			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.43520		1.43520		1.46610	1.46610			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13430		1.13430		1.10940	1.10940			0.00	1,949,861.70	1,719	1,584.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.13810		1.13810		1.11350	1.11350			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.14220		1.14220		1.11770	1.11770			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.19484		112.75224		9.49180	110.67610		11.79	0.00	5,637,612.00	50	56,059.00
R186	On 05/05/2016	Bond Future	8.75	Call	744.82000		0.74482		344.71000	0.34471	744.820	11.63	0.26	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	3,959.55000		3.95955		5,635.58000	5.63558	3,959.550	11.63	0.74	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	3,430.16000		3.43016		5,016.04000	5.01604	3,430.160	11.66	0.69	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	2,140.74000		2.14074		1,213.45000	1.21345	2,140.740	11.79	0.54	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	466.75000		0.46675		961.29000	0.96129	466.750	12.15	0.17	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	433.15000		0.43315		902.34000	0.90234	433.150	12.17	0.16	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	362.56000		0.36256		775.82000	0.77582	362.560	12.21	0.14	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.25753		109.57815		9.56647	107.46348		11.72	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future	10.00	Put	1,320.89000		1.32089		1,965.15000	1.96515	1,320.890	12.17	0.26	0.00	0	6,500.00
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 05/05/2016	Bond Future			294.44272		294.44272		294.46288	294.46288			0.00	0.00	0	2,206.00
R197	On 04/08/2016	Bond Future			293.53248		293.53248		293.55508	293.55508			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 05/05/2016	Bond Future			240.76219		240.76219		240.12172	240.12172		9.10	0.00	0.00	0	43,260.00
R202	On 04/08/2016	Bond Future			241.87919		241.87919		241.22829	241.22829		8.51	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 05/05/2016	Bond Future			9.04716		95.00163		9.31976	93.70539		9.25	0.00	0.00	0	8,731.00
R2023	On 04/08/2016	Bond Future			9.11558		96.79598		9.40184	95.47589		8.64	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.18276		94.70896		9.48331	93.36530		8.71	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 05/05/2016	Bond Future			8.10956		101.41408		8.39784	101.05276		2.01	0.00	0.00	0	54,050.00
R203	On 04/08/2016	Bond Future			8.22592		103.32960		8.58318	102.96212		1.61	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.35763		101.12638		8.82110	100.75363		1.34	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R203		On 15/09/2017	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2030		On 05/05/2016	Bond Future	9.57061	90.31242		9.88192	88.19749			0.00	0.00	0	17,364.00	
R2030		On 04/08/2016	Bond Future	9.63635	88.01002		9.95849	85.85574			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 05/05/2016	Bond Future	9.70444	89.22225		10.02049	86.95202		16.23	0.00	0.00	0	9,231.00	
R2032		On 04/08/2016	Bond Future	9.76865	90.90743		10.09512	88.59488		15.50	0.00	0.00	0	0.00	
R2032		On 03/11/2016	Bond Future	9.82761	88.48061		10.16456	86.12546		15.64	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 05/05/2016	Bond Future	9.79289	93.88140		10.10877	91.40655			0.00	0.00	0	3,994.00	
R2035		On 04/08/2016	Bond Future	9.85406	95.65459		10.18006	93.13361			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 05/05/2016	Bond Future	9.82973	90.63374		10.15078	88.13562		17.55	0.00	0.00	0	39,888.00	
R2037		On 04/08/2016	Bond Future	9.89407	88.08686		10.22541	85.54223		17.60	0.00	0.00	0	0.00	
R2037		On 03/11/2016	Bond Future	9.94867	89.76566		10.28988	87.17399		16.99	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 05/05/2016	Bond Future	8.49201	101.93486		8.76825	101.30569		3.82	0.00	0.00	0	33,101.00	
R204		On 04/08/2016	Bond Future	8.59905	99.81924		8.90769	99.17886		3.48	0.00	0.00	0	0.00	
R204		On 03/11/2016	Bond Future	8.69778	101.72131		9.04507	101.07043		3.20	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 05/05/2016	Bond Future	9.91011	94.18745		10.23117	91.53911		18.04	0.00	0.00	0	1,812.00	
R2040		On 04/08/2016	Bond Future	9.97527	91.45718		10.30663	88.75947		18.12	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 05/05/2016	Bond Future	9.89869	91.56989		10.21963	88.90345		18.68	0.00	0.00	0	20,223.00	
R2044		On 04/08/2016	Bond Future	9.96110	88.91552		10.29217	86.19928		18.77	0.00	0.00	0	0.00	
R2044		On 03/11/2016	Bond Future	10.01414	90.61009		10.35486	87.84358		18.12	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 05/05/2016	Bond Future	9.89052	90.68129		10.21629	87.92780		19.19	0.00	0.00	0	62,502.00	
R2048		On 04/08/2016	Bond Future	9.94725	92.39403		10.28297	89.58918		18.37	0.00	0.00	0	0.00	
R2048		On 03/11/2016	Bond Future	10.00185	89.71587		10.34751	86.85908		18.62	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 05/05/2016	Bond Future	8.69192	97.83157		8.96406	97.01658		5.39	0.00	0.00	0	42,093.00	
R207		On 05/05/2016	Bond Future	7.56	Call	24.71000	0.02471	8.02000	0.00802	24.710	5.20	0.03	0.00	0	43.00

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 04/08/2016	Bond Future			8.78713		96.03510		9.08220	95.20538		5.04	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			8.91278		96.23746		9.26266	95.37853			0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0.00	0	62.00
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 05/05/2016	Bond Future			8.82277		92.63349		9.09213	91.64086		7.15	0.00	0.00	0	45,144.00
R208	On 04/08/2016	Bond Future			8.90225		94.38315		9.18891	93.37238		6.57	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			8.97468		92.77862		9.27998	91.75016		6.50	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 05/05/2016	Bond Future			9.73037		70.30678		10.04579	68.26303		18.64	0.00	0.00	0	29,623.00
R209	On 05/05/2016	Bond Future	8.25	Call	25.75000		0.02575		7.30000	0.00730	25.750	18.14	0.02	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	369.67000		0.36967		150.62000	0.15062	369.670	18.27	0.16	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.78672		71.63471		10.11142	69.55283		17.87	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,571.98000		2.57198		1,735.07000	1.73507	2,571.980	17.68	0.46	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,275.82000		6.27582		4,798.23000	4.79823	6,275.820	18.37	0.76	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.83817		69.84887		10.17213	67.72851		18.09	0.00	0.00	0	0.00
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 05/05/2016	Bond Future			181.36128		181.36128		181.37355	181.37355			0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future			184.80182		184.80182		184.81548	184.81548			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 05/05/2016	Bond Future			137.36271		137.36271		137.37491	137.37491			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			138.23038		138.23038		138.24373	138.24373			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/05/2016	Bond Future			143.13451		143.13451		143.14453	143.14453			0.00	0.00	0	3,833.00
R212	On 04/08/2016	Bond Future			143.94204		143.94204		143.95321	143.95321			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 05/05/2016	Bond Future			9.60128		81.00837		9.91713	78.94500		16.07	0.00	0.00	0	47,281.00

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
R213	On 04/08/2016	Bond Future		9.65907	82.53847		9.98505	80.43668		15.36	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future		9.71486	80.56023		10.05104	78.41972		15.50	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 05/05/2016	Bond Future		9.82430	70.54368		10.14982	68.37113		19.35	0.00	0.00	0	32,449.00
R214	On 04/08/2016	Bond Future		9.87858	71.87610		10.21362	69.66296		18.54	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	506.93000	0.50693	278.71000	0.27871	506.930	18.06	0.13	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,661.25000	1.66125	1,043.74000	1.04374	1,661.250	18.20	0.33	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,839.22000	4.83922	3,516.53000	3.51653	4,839.220	18.80	0.65	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,223.18000	9.22318	7,374.29000	7.37429	9,223.180	19.42	0.87	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future		9.93075	69.94839		10.27528	67.69426		18.80	0.00	0.00	0	0.00
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		27,587.69000	27,587.69000		28,602.71000	28,602.71000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future		28,120.28000	28,120.28000		29,151.04000	29,151.04000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		11.52670	11.52670		11.86640	11.86640		17.74	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		11.72940	11.72940		12.06980	12.06980		17.99	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.33960	5.33960		5.49470	5.49470		15.29	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.30670	5.30670		5.45420	5.45420		16.38	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.28960	1.28960		1.36350	1.36350			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.22870	1.22870		1.29190	1.29190			0.00	0.00	0	0.00
Total for Derivatives :												2,248,590,859.99	188,164	3 677 229.00
Grand Total:												2,248,590,859.99	188,164	3 677 229.00