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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/03/2016

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 22/03/2016	Any day expiry	15.32100	15.32100		15.27430	15.27430		25.25	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	15.26140	15.26140		15.27430	15.27430		25.45	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	0.00390	0.00000	0.11720	0.00012	0.004	53.52	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	301.83880	0.30184	363.67160	0.36367	301.839	28.50	0.90	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	15.51	Call	20.58010	0.02058	76.76830	0.07677	20.580	30.80	0.16	0	5,000.00
\$ / R	On 29/03/2016	Any day expiry	15.27200	15.27200		15.28530	15.28530		21.60	0.00	1,377,945.00	90	140.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00030	0.00000	0.000	37.53	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	0.40550	0.00041	1.52000	0.00152	0.405	31.29	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	193.27930	0.19328	248.11140	0.24811	193.279	21.60	0.53	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	19.29470	0.01929	48.92930	0.04893	19.295	23.12	0.09	0	150.00
\$ / R	On 31/03/2016	Any day expiry	15.27450	15.27450		15.28970	15.28970		21.75	0.00	5,562,249.00	363	485.00
\$ / R	On 01/04/2016	Any day expiry	15.27570	15.27570		15.29190	15.29190		21.93	0.00	0.00	0	0.00
\$ / R	On 01/04/2016	Any day expiry	15.51	Put	364.64270	0.36464	393.02600	0.39303	364.643	22.50	0.65	0	21,400.00
\$ / R	On 01/04/2016	Any day expiry	15.60	Call	104.83320	0.10483	146.82050	0.14682	104.833	22.74	0.29	0	21,400.00
\$ / R	On 04/04/2016	Any day expiry	15.27950	15.27950		15.30170	15.30170		21.13	0.00	2,142,770.00	140	20.00
\$ / R	On 05/04/2016	Any day expiry	15.28310	15.28310		15.30500	15.30500		21.22	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 05/04/2016	Any day expiry	15.35	Call	223.51480	0.22351	0.00000	0.00000	223.515	21.36	0.47	35,731,718.75	5,000	2,500.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	77.06470	0.07706	108.62790	0.10863	77.065	22.77	0.21	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			15.28670	15.28670	15.30830	15.30830		21.30	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry			15.29030	15.29030	15.31150	15.31150		21.35	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	15.38	Call	233.67160	0.23367	275.09600	0.27510	233.672	21.57	0.46	0.00	0	2,500.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	43.34610	0.04335	63.95570	0.06396	43.346	23.65	0.12	0.00	0	5,000.00
\$ / R	On 08/04/2016	Any day expiry			15.29390	15.29390	15.34700	15.34700		21.41	0.00	1,381,230.00	90	90.00
\$ / R	On 11/04/2016	Any day expiry			15.30460	15.30460	15.32460	15.32460		20.96	0.00	0.00	0	100.00
\$ / R	On 14/04/2016	Any day expiry			15.31540	15.31540	15.33440	15.33440		21.13	0.00	0.00	0	0.00
\$ / R	On 15/04/2016	Any day expiry			15.31890	15.31890	15.33770	15.33770		21.18	0.00	701,370.00	45	2,967.00
\$ / R	On 15/04/2016	Any day expiry	16.10	Put	885.67750	0.88568	889.09220	0.88909	885.678	23.13	0.79	0.00	0	15,000.00
\$ / R	On 18/04/2016	Any day expiry			15.32970	15.32970	15.34750	15.34750		20.97	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	12.91540	0.01292	15.88050	0.01588	12.915	19.62	0.04	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	309.32760	0.30933	340.43620	0.34044	309.328	21.14	0.47	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	25.19220	0.02519	33.22980	0.03323	25.192	24.91	0.06	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			15.33690	15.33690	15.35400	15.35400		21.07	0.00	0.00	0	700.00
\$ / R	On 25/04/2016	Any day expiry			15.35480	15.35480	15.37030	15.37030		20.91	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	63.07130	0.06307	74.41230	0.07441	63.071	24.20	0.12	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			15.35780	15.35780	15.37330	15.37330		20.95	0.00	1,337,059.50	87	267.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	0.10950	0.00011	0.53510	0.00054	0.109	25.38	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	8.25450	0.00825	10.70770	0.01071	8.255	20.97	0.02	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	281.43460	0.28143	305.81320	0.30581	281.435	21.67	0.40	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	130.35660	0.13036	147.17730	0.14718	130.357	23.10	0.22	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	78.11120	0.07811	90.69900	0.09070	78.111	23.96	0.14	0.00	0	10,000.00
\$ / R	On 28/04/2016	Any day expiry			15.36380	15.36380	15.37930	15.37930		20.96	0.00	15,325.00	1	107.00
\$ / R	On 29/04/2016	Any day expiry			15.36680	15.36680	15.38230	15.38230		21.00	0.00	0.00	0	1,100.00
\$ / R	On 04/05/2016	Any day expiry			15.38170	15.38170	15.39710	15.39710		20.92	0.00	5,597,641.50	363	733.00
\$ / R	On 10/05/2016	Any day expiry			15.39970	15.39970	15.41500	15.41500		20.87	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	81.59710	0.08160	89.76530	0.08977	81.597	19.70	0.14	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	423.47090	0.42347	446.59760	0.44660	423.471	21.10	0.48	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			15.40870	15.40870	15.42400	15.42400		20.95	0.00	0.00	0	550.00
\$ / R	On 16/05/2016	Any day expiry			15.41770	15.41770	15.43290	15.43290		20.82	0.00	0.00	0	100.00
\$ / R	On 17/05/2016	Any day expiry			15.42070	15.42070	15.43590	15.43590		20.85	0.00	0.00	0	100.00
\$ / R	On 19/05/2016	Any day expiry			15.42670	15.42670	15.44180	15.44180		20.98	0.00	0.00	0	0.00
\$ / R	On 20/05/2016	Any day expiry			15.42970	15.42970	15.44480	15.44480		21.01	0.00	0.00	0	4,700.00
\$ / R	On 23/05/2016	Any day expiry			15.43870	15.43870	15.45370	15.45370		20.89	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry			15.45070	15.45070	15.46560	15.46560		20.97	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	2.39100	0.00239	2.86890	0.00287	2.391	24.80	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	32.92540	0.03293	36.49860	0.03650	32.925	20.49	0.06	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	317.73200	0.31773	333.74460	0.33374	317.732	22.29	0.34	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	198.70550	0.19871	211.28250	0.21128	198.705	23.42	0.23	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			15.46280	15.46280	15.47750	15.47750		20.83	0.00	354,545.00	23	1,361.00
\$ / R	On 06/06/2016	Any day expiry			15.48100	15.48100	15.49540	15.49540		20.87	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	4.85180	0.00485	5.58360	0.00558	4.852	22.49	0.01	0.00	0	1,000.00

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 06/06/2016	Any day expiry	15.45	Call	600.95470	0.60095	620.33380	0.62033	600.955	20.80	0.53	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.48700	15.48700	15.50140	15.50140		20.91	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	215.32850	0.21533	222.25900	0.22226	215.328	19.78	0.24	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	482.21220	0.48221	499.89030	0.49989	482.212	21.43	0.44	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.49000	15.49000	15.50430	15.50430		20.92	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.50210	15.50210	15.51630	15.51630		20.84	0.00	1,026,936,614.50	66,245	709,368.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	5.29400	0.00529	5.93130	0.00593	5.294	22.14	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	17.06620	0.01707	18.71150	0.01871	17.066	20.63	0.03	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	19.93660	0.01994	21.79260	0.02179	19.937	20.53	0.03	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	27.88170	0.02788	30.27440	0.03027	27.882	20.31	0.04	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,047.04760	2.04705	2,064.62260	2.06462	2,047.048	19.97	0.93	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	44.94760	0.04495	48.32260	0.04832	44.948	19.97	0.07	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	47.06790	0.04707	50.55260	0.05055	47.068	19.94	0.07	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	94.41380	0.09441	99.77670	0.09978	94.414	19.48	0.13	0.00	0	2,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	128.95780	0.12896	134.94580	0.13495	128.958	19.57	0.16	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	138.88750	0.13889	145.01070	0.14501	138.888	19.59	0.17	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	197.03210	0.19703	203.66680	0.20367	197.032	19.69	0.22	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.75	Put	270.46860	0.27047	277.28400	0.27728	270.469	19.79	0.28	0.00	0	47,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	288.36420	0.28836	295.13660	0.29514	288.364	19.86	0.30	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	306.97490	0.30697	313.68640	0.31369	306.975	19.93	0.31	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	910.34430	0.91034	931.12140	0.93112	910.344	20.05	0.67	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	350.44440	0.35044	356.95960	0.35696	350.444	20.09	0.34	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	354.56760	0.35457	361.06070	0.36106	354.568	20.10	0.34	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	869.21170	0.86921	889.83470	0.88983	869.212	20.14	0.65	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	367.11170	0.36711	373.53470	0.37353	367.112	20.14	0.35	0.00	0	16,340.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.25	Put	481.59360	0.48159	487.20490	0.48720	481.594	20.49	0.41	0.00	0	1,900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	464.75050	0.46475	481.33390	0.48133	464.751	21.58	0.42	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.93	Put	882.85550	0.88286	885.06720	0.88507	882.856	21.63	0.58	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	432.85780	0.43286	448.86550	0.44887	432.858	21.76	0.40	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	930.75780	0.93076	932.56550	0.93257	930.758	21.76	0.60	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	403.06380	0.40306	418.48330	0.41848	403.064	21.95	0.38	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	367.28620	0.36729	381.93180	0.38193	367.286	22.19	0.35	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,117.38240	1.11738	1,117.64740	1.11765	1,117.382	22.24	0.65	0.00	0	15,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	339.52430	0.33952	353.59050	0.35359	339.524	22.39	0.33	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,300.89090	1.30089	1,300.10350	1.30010	1,300.891	22.69	0.70	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	296.59760	0.29660	309.88620	0.30989	296.598	22.75	0.30	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,420.27500	1.42028	1,418.86860	1.41887	1,420.275	22.98	0.72	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	223.50730	0.22351	235.15050	0.23515	223.507	23.51	0.23	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	220.38720	0.22039	231.94970	0.23195	220.387	23.54	0.23	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	212.79120	0.21279	224.15190	0.22415	212.791	23.64	0.22	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,710.69120	1.71069	1,707.85190	1.70785	1,710.691	23.64	0.78	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.05	Call	205.47280	0.20547	216.63320	0.21663	205.473	23.73	0.22	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	203.99100	0.20399	215.10620	0.21511	203.991	23.75	0.22	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	199.60920	0.19961	210.59150	0.21059	199.609	23.80	0.21	0.00	0	10,000.00

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\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	104.44740	0.10445	111.87530	0.11188	104.447	25.31	0.12	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	99.49320	0.09949	106.68990	0.10669	99.493	25.42	0.11	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	94.14250	0.09414	101.08190	0.10108	94.143	25.56	0.11	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	92.85430	0.09285	99.73100	0.09973	92.854	25.59	0.11	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	69.38180	0.06938	75.02660	0.07503	69.382	26.30	0.08	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	57.17540	0.05718	62.60190	0.06260	57.175	27.36	0.07	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.50520	15.50520	15.51920	15.51920		20.86	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	411.00440	0.41100	426.35310	0.42635	411.004	21.93	0.38	0.00	0	10,000.00
\$ / R	On 24/06/2016	Any day expiry			15.53540	15.53540	15.54910	15.54910		20.93	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	467.96680	0.46797	472.76500	0.47276	467.967	20.41	0.39	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	318.83640	0.31884	331.17960	0.33118	318.836	22.88	0.30	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.54750	15.54750	15.56120	15.56120		20.87	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	4.94380	0.00494	5.46140	0.00546	4.944	22.61	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	55.73630	0.05574	58.69170	0.05869	55.736	19.66	0.08	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	337.70250	0.33770	349.78000	0.34978	337.703	22.76	0.31	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	259.12900	0.25913	269.88300	0.26988	259.129	23.53	0.24	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			15.63250	15.63250	15.64640	15.64640		20.94	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,418.31920	1.41832	1,413.94890	1.41395	1,418.319	22.48	0.65	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	191.75210	0.19175	197.95860	0.19796	191.752	24.91	0.17	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.63550	15.63550	15.64940	15.64940		20.95	0.00	32,943,852.00	2,110	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	7.33970	0.00734	7.85900	0.00786	7.340	21.27	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	74.07330	0.07407	76.15260	0.07615	74.073	19.11	0.09	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	343.81350	0.34381	352.22240	0.35222	343.813	23.40	0.28	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	289.15020	0.28915	296.85810	0.29686	289.150	23.87	0.24	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.68100	15.68100	15.69510	15.69510		22.53	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	32.36160	0.03236	33.11480	0.03311	32.362	19.93	0.04	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	886.63470	0.88663	898.03080	0.89803	886.635	20.71	0.56	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.69310	15.69310	15.70720	15.70720		20.94	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			15.69920	15.69920	15.71330	15.71330		20.96	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	919.66070	0.91966	915.47200	0.91547	919.661	21.17	0.50	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	365.74890	0.36575	371.77430	0.37177	365.749	23.59	0.27	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			15.72650	15.72650	15.74070	15.74070		21.02	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	11.05570	0.01106	10.78100	0.01078	11.056	20.60	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	92.68500	0.09268	90.70700	0.09071	92.685	18.78	0.10	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	341.91570	0.34192	347.05830	0.34706	341.916	23.96	0.25	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	307.18390	0.30718	312.13640	0.31214	307.184	24.26	0.23	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.75990	15.75990	15.77410	15.77410		20.93	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.76590	15.76590	15.78020	15.78020		20.94	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	147.57150	0.14757	145.11560	0.14512	147.571	18.99	0.13	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	453.15910	0.45316	457.92740	0.45793	453.159	23.28	0.31	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			15.76900	15.76900	15.78330	15.78330		20.95	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.78110	15.78110	15.79540	15.79540		20.99	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	490.82580	0.49083	486.90730	0.48691	490.826	19.86	0.32	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	257.40730	0.25741	261.10020	0.26110	257.407	25.08	0.19	0.00	0	1,000.00

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 15/09/2016	Any day expiry			15.78720		15.78720		15.80150	15.80150		20.99	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.79930		15.79930		15.81370	15.81370		20.96	0.00	710,968.50	45	162,486.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	74.13190		0.07413		71.47880	0.07148	74.132	18.39	0.08	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	141.33870		0.14134		138.64210	0.13864	141.339	18.87	0.13	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	338.58950		0.33859		335.75920	0.33576	338.589	19.57	0.24	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	404.42310		0.40442		400.94710	0.40095	404.423	19.69	0.28	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	756.19950		0.75620		762.40710	0.76241	756.199	21.63	0.45	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	680.94270		0.68094		686.52460	0.68652	680.943	21.98	0.42	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	638.25440		0.63825		643.50400	0.64350	638.254	22.20	0.40	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	448.93690		0.44894		452.95730	0.45296	448.937	23.47	0.30	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	412.24530		0.41225		416.18120	0.41618	412.245	23.73	0.28	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	208.70480		0.20870		211.98160	0.21198	208.705	26.58	0.15	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.82680		15.82680		15.84160	15.84160		21.03	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	16.02120		0.01602		16.02370	0.01602	16.021	20.16	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	115.33430		0.11533		112.52800	0.11253	115.334	18.70	0.11	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	352.47760		0.35248		356.08490	0.35608	352.478	24.38	0.24	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	330.83910		0.33084		334.40010	0.33440	330.839	24.59	0.22	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.91420		15.91420		15.92970	15.92970		21.02	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	19.14810		0.01915		19.60860	0.01961	19.148	19.66	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	133.31390		0.13331		129.81930	0.12982	133.314	18.65	0.11	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	356.00070		0.35600		359.54760	0.35955	356.001	24.80	0.22	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	346.24140		0.34624		349.73930	0.34974	346.241	24.90	0.22	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.01720		16.01720		16.03350	16.03350		21.03	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	22.98640		0.02299		22.91130	0.02291	22.986	19.20	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	151.74900		0.15175		147.16230	0.14716	151.749	18.56	0.12	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	366.28200		0.36628		368.43620	0.36844	366.282	25.43	0.21	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.06720		16.06720		16.08390	16.08390		21.05	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.08280		16.08280		16.09960	16.09960		21.10	0.00	5,789,808.00	360	40,424.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	24.34980		0.02435		23.65600	0.02366	24.350	18.83	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	114.81070		0.11481		108.95530	0.10896	114.811	18.14	0.09	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	135.43610		0.13544		129.43310	0.12943	135.436	18.31	0.10	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	162.28050		0.16228		156.20410	0.15620	162.280	18.50	0.12	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	203.41770		0.20342		197.40980	0.19741	203.418	18.75	0.14	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	423.28280		0.42328		417.69210	0.41769	423.283	19.53	0.24	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	465.88900		0.46589		460.03300	0.46003	465.889	19.59	0.26	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	489.90960		0.48991		483.91400	0.48391	489.910	19.62	0.27	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	525.55000		0.52555		519.35510	0.51936	525.550	19.67	0.28	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	566.56050		0.56656		560.14370	0.56014	566.561	19.72	0.30	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	593.64020		0.59364		587.08860	0.58709	593.640	19.75	0.31	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	601.51900		0.60152		594.92770	0.59493	601.519	19.76	0.31	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	691.48820		0.69149		684.39150	0.68439	691.488	20.00	0.34	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	696.16610		0.69617		689.04210	0.68904	696.166	20.01	0.34	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,470.96520		1.47097		1,480.17660	1.48018	1,470.965	20.24	0.63	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	838.95870		0.83896		831.12720	0.83113	838.959	20.37	0.38	0.00	0	69,895.00

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	15.57	Put	875.46220		0.87546		867.46420	0.86746	875.462	20.45	0.39	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,000.77430		1.00077		992.25080	0.99225	1,000.774	20.73	0.43	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,116.20810		1.11621	1,107.24010	1.10724	1,116.208	20.97	0.45	0.00	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,237.28330		1.23728	1,227.83990	1.22784	1,237.283	21.22	0.48	0.00	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,409.20020		1.40920	1,399.04250	1.39904	1,409.200	21.54	0.51	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,448.67740		1.44868	1,438.36870	1.43837	1,448.677	21.61	0.52	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,556.60930		1.55661	1,545.94420	1.54594	1,556.609	21.82	0.54	0.00	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	906.67870		0.90668	912.54120	0.91254	906.679	22.00	0.44	0.00	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	883.25070		0.88325	888.96250	0.88896	883.251	22.11	0.43	0.00	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	868.96500		0.86897	874.58450	0.87458	868.965	22.17	0.43	0.00	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	687.75050		0.68775	692.45480	0.69245	687.751	23.11	0.35	0.00	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	612.88620		0.61289	617.41830	0.61742	612.886	23.58	0.32	0.00	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	544.59560		0.54460	548.98530	0.54899	544.596	24.07	0.29	0.00	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	478.75380		0.47875	483.00540	0.48301	478.754	24.63	0.26	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	467.36410		0.46736	471.60440	0.47160	467.364	24.76	0.25	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	465.22930		0.46523	469.46660	0.46947	465.229	24.79	0.25	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	449.74830		0.44975	453.99860	0.45400	449.748	25.07	0.24	0.00	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	439.93750		0.43994	444.19310	0.44419	439.938	25.25	0.24	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	400.29300		0.40029	404.58670	0.40459	400.293	26.08	0.22	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	396.30430		0.39630	400.60430	0.40060	396.304	26.18	0.21	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	391.62170		0.39162	395.92530	0.39593	391.622	26.29	0.21	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	381.10610		0.38111	385.42410	0.38542	381.106	26.55	0.20	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	371.83490		0.37183	376.17060	0.37617	371.835	26.79	0.20	0.00	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	366.35850		0.36636	370.70160	0.37070	366.358	26.93	0.20	0.00	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	357.16420		0.35716	361.52730	0.36153	357.164	27.19	0.19	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	353.37260		0.35337	357.74060	0.35774	353.373	27.30	0.19	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	300.36220		0.30036	304.36510	0.30437	300.362	27.65	0.16	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	289.36920		0.28937	293.26560	0.29327	289.369	27.65	0.16	0.00	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	264.47670		0.26448	268.12600	0.26813	264.477	27.65	0.15	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	258.56960		0.25857	262.15910	0.26216	258.570	27.65	0.15	0.00	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.35320		16.35320	16.37170	16.37170			21.18	0.00	8,176,600.00	500	3,786.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	755.64050		0.75564	746.42370	0.74642	755.641	19.92	0.32	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	814.20730		0.81421	804.47230	0.80447	814.207	20.02	0.34	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	982.97010		0.98297	972.43940	0.97244	982.970	20.36	0.38	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,004.54940		1.00455	994.01210	0.99401	1,004.549	20.41	0.39	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,615.10360		1.61510	1,603.79040	1.60379	1,615.104	21.63	0.50	0.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	782.36840		0.78237	787.28780	0.78729	782.368	23.61	0.35	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	780.41080		0.78041	785.33340	0.78533	780.411	23.63	0.35	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	680.67570		0.68068	685.49860	0.68550	680.676	24.27	0.31	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	622.67140		0.62267	627.44210	0.62744	622.671	24.71	0.28	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	431.90400		0.43190	437.14000	0.43714	431.904	27.63	0.20	0.00	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.59400		16.59400	16.61230	16.61230			21.60	0.00	0.00	0	0.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.80870		16.80870	16.82750	16.82750			21.86	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 MAXI	On 13/06/2016		Foreign Exchange Future	15.50210	15.50210		15.51630	15.51630		20.84	0.00	1,472,699.50	95	1,006.00
\$ / R MAXI	On 19/09/2016		Foreign Exchange Future	15.79930	15.79930		15.81370	15.81370		20.96	0.00	78,996.50	5	149.00
\$ / R MAXI	On 19/12/2016		Foreign Exchange Future	16.08280	16.08280		16.09960	16.09960		21.10	0.00	80,414.00	5	6.00
\$ / R MAXI	On 13/03/2017		Foreign Exchange Future	16.35320	16.35320		16.37170	16.37170		21.18	0.00	0.00	0	0.00
£ / R	On 22/03/2016		Any day expiry	21.78280	21.78280		22.27150	22.27150		21.95	0.00	132,162.90	6	0.00
£ / R	On 15/04/2016		Any day expiry	21.79750	21.79750		22.23180	22.23180		20.02	0.00	0.00	0	121.00
£ / R	On 28/04/2016		Any day expiry	21.86250	21.86250		22.29270	22.29270		19.86	0.00	0.00	0	157.00
£ / R	On 13/06/2016		Foreign Exchange Future	22.06210	22.06210		22.49360	22.49360		19.98	0.00	35,917,098.80	1,628	54,839.00
£ / R	On 13/06/2016	24.30	Call	236.88170	0.23688		330.07020	0.33007	236.882	22.08	0.19	0.00	0	1,300.00
£ / R	On 13/06/2016	26.50	Call	54.38800	0.05439		86.47100	0.08647	54.388	23.21	0.05	0.00	0	2,600.00
£ / R	On 08/09/2016		Any day expiry	22.45120	22.45120		22.88920	22.88920		20.50	0.00	0.00	0	0.00
£ / R	On 08/09/2016	21.20	Put	678.44860	0.67845		547.01450	0.54701	678.449	20.25	0.31	0.00	0	12,264.00
£ / R	On 08/09/2016	25.85	Call	387.08760	0.38709		471.22900	0.47123	387.088	23.15	0.21	0.00	0	12,264.00
£ / R	On 19/09/2016		Foreign Exchange Future	22.50080	22.50080		22.93960	22.93960		20.86	0.00	0.00	0	1,417.00
£ / R	On 19/12/2016		Foreign Exchange Future	22.92530	22.92530		23.37280	23.37280		21.11	0.00	0.00	0	0.00
£ / R	On 19/12/2016	18.41	Put	177.19310	0.17719		153.13700	0.15314	177.193	20.18	0.09	0.00	0	783.00
£ / R	On 19/12/2016	23.01	Put	1,712.92910	1.71293		1,492.84020	1.49284	1,712.929	21.15	0.47	0.00	0	783.00
£ / R	On 19/12/2016	26.94	Call	615.34830	0.61535		712.56990	0.71257	615.348	23.60	0.25	0.00	0	783.00
£ / R	On 13/03/2017		Foreign Exchange Future	23.33690	23.33690		23.79160	23.79160		21.26	0.00	0.00	0	0.00
£ / R	On 25/04/2017		Any day expiry	23.50840	23.50840		23.96340	23.96340		20.64	0.00	0.00	0	73.00
£ / R	On 19/06/2017		Foreign Exchange Future	23.71040	23.71040		24.16710	24.16710			0.00	0.00	0	0.00
¥ / R	On 13/06/2016		Foreign Exchange Future	0.13909	0.13909		0.13965	0.13965		21.52	0.00	20,862.75	150	5,827.00
¥ / R	On 19/09/2016		Foreign Exchange Future	0.14224	0.14224		0.14281	0.14281		20.77	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016		Foreign Exchange Future	0.14535	0.14535		0.14597	0.14597		20.63	0.00	0.00	0	4,521.00
€ / R	On 22/03/2016		Any day expiry	17.19870	17.19870		17.25720	17.25720		29.68	0.00	5,039,219.10	293	0.00
€ / R	On 24/03/2016		Any day expiry	17.14060	17.14060		17.25720	17.25720		27.05	0.00	0.00	0	0.00
€ / R	On 15/04/2016		Any day expiry	17.21300	17.21300		17.33740	17.33740		22.56	0.00	0.00	0	11.00
€ / R	On 26/04/2016		Any day expiry	17.26530	17.26530		17.38500	17.38500		22.15	0.00	0.00	0	25.00
€ / R	On 28/04/2016		Any day expiry	17.27310	17.27310		17.39290	17.39290		22.09	0.00	0.00	0	1.00
€ / R	On 29/04/2016		Any day expiry	17.27690	17.27690		17.39680	17.39680		22.16	0.00	0.00	0	0.00
€ / R	On 25/05/2016		Any day expiry	17.37790	17.37790		17.49880	17.49880		21.58	0.00	0.00	0	74.00
€ / R	On 27/05/2016		Any day expiry	17.38570	17.38570		17.50640	17.50640		21.61	0.00	0.00	0	0.00
€ / R	On 13/06/2016		Foreign Exchange Future	17.45260	17.45260		17.57240	17.57240		21.44	0.00	52,357.80	3	84,601.00
€ / R	On 13/06/2016	14.20	Put	17.71260	0.01771		18.12400	0.01812	17.713	22.52	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	15.96	Call	1,653.80920	1.65381		1,765.59140	1.76559	1,653.809	20.59	0.83	0.00	0	6,000.00
€ / R	On 13/06/2016	16.63	Put	337.65650	0.33766		318.66400	0.31866	337.657	20.68	0.30	0.00	0	7,000.00
€ / R	On 13/06/2016	17.00	Put	485.97210	0.48597		457.71750	0.45772	485.972	21.03	0.38	0.00	0	564.00
€ / R	On 13/06/2016	17.79	Put	914.58950	0.91459		863.49410	0.86349	914.589	21.89	0.55	0.00	0	3,500.00
€ / R	On 13/06/2016	19.85	Call	151.46640	0.15147		177.75320	0.17775	151.466	24.65	0.15	0.00	0	3,500.00
€ / R	On 19/09/2016		Foreign Exchange Future	17.84820	17.84820		17.96900	17.96900		21.48	0.00	6,246,870.00	350	6,028.00
€ / R	On 19/12/2016		Foreign Exchange Future	18.23500	18.23500		18.35900	18.35900		21.35	0.00	0.00	0	11,367.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	501.44770		0.50145		473.72040	0.47372	501.448	20.21	0.24	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	676.59490		0.67659		639.96940	0.63997	676.595	20.38	0.30	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	630.71320		0.63071		664.58780	0.66459	630.713	23.82	0.30	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	470.19260		0.47019		496.19980	0.49620	470.193	24.92	0.23	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.61090		18.61090		18.73740	18.73740		21.30	0.00	1,861,090.00	100	1,350.00
10Y STND	On 17/12/2025	Interest Rate Swap			103.25196		103.25196		102.86741	102.86741			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			100.49167		100.49167		100.11530	100.11530			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			99.36279		99.36279		98.99072	98.99072			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.15873		100.15873		100.14919	100.14919			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.20941		100.20941		100.19696	100.19696			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.96924		99.96924		99.95102	99.95102			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.64573		100.64573		100.61402	100.61402			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.13001		100.13001		100.08079	100.08079			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			100.01757		100.01757		99.93996	99.93996			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			101.11923		101.11923		100.87277	100.87277			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.65238		100.65238		100.39263	100.39263			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			100.15091		100.15091		99.87317	99.87317			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			469.68900		469.68900		470.62700	470.62700			0.00	0.00	0	4.00
AL37	On 04/08/2016	Index Future			478.59000		478.59000		479.48200	479.48200			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			539.50700		539.50700		540.75900	540.75900			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			549.73000		549.73000		550.93400	550.93400			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			488.65600		488.65600		490.60200	490.60200			0.00	0.00	0	510.00
ALBI	On 04/08/2016	Index Future			497.91500		497.91500		499.83400	499.83400			0.00	0.00	0	133.00
ALBI	On 03/11/2016	Index Future			507.57200		507.57200		509.53500	509.53500			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.77450		11.77450		11.77670	11.77670		15.58	0.00	5,063,035.00	430	10,161.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.94960		11.94960		11.95230	11.95230		16.93	0.00	2,987,400.00	250	855.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			12.11970		12.11970		12.12490	12.12490		17.00	0.00	0.00	0	130.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			12.28540		12.28540		12.29190	12.29190		17.09	0.00	0.00	0	3,996.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.88230		11.88230		11.96240	11.96240		17.26	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			12.11330		12.11330		12.19540	12.19540		17.35	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.03150		16.03150		16.08710	16.08710		21.42	0.00	0.00	0	6,532.00
CHF / R	On 19/09/2016	Foreign Exchange Future			16.42020		16.42020		16.47400	16.47400		21.34	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.38010		2.38010		2.39170	2.39170		21.11	0.00	0.00	0	22,550.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CNH / R	On 19/09/2016	Foreign Exchange Future		2.41230	2.41230		2.42580	2.42580		21.08	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.34660	2.34660		2.36260	2.36260		22.09	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.40160	2.40160		2.41720	2.41720		22.34	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		129.28341	129.28341		129.29897	129.29897			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		10.87928	75.00284		10.82398	75.34377			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future		10.97397	76.43921		10.91841	76.77668			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future		11.06729	74.11287		11.00959	74.45836			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		11.05592	78.63671		10.98050	79.15841			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		488.02500	488.02500		489.76300	489.76300			0.00	4,880,250.00	1	479.00
GOVI	On 04/08/2016	GOVI		497.27300	497.27300		498.97900	498.97900			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI		506.91700	506.91700		508.66400	508.66400			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		2.00060	2.00060		2.00230	2.00230		20.44	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		2.03900	2.03900		2.04100	2.04100		20.65	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.07520	2.07520		2.07780	2.07780		20.52	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.10950	2.10950		2.11240	2.11240		20.69	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future		123.22285	123.22285		123.26019	123.26019			0.00	0.00	0	4,606.00
I2025	On 04/08/2016	Bond Future		124.34069	124.34069		124.36246	124.36246			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

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 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	103.04518		103.04518		103.07609	103.07609			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	128.55287		128.55287		128.59057	128.59057			0.00	0.00	0	17,007.00
I2038	On 04/08/2016	Bond Future	129.61676		129.61676		129.63798	129.63798			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	127.25652		127.25652		127.29308	127.29308			0.00	0.00	0	12,766.00
I2046	On 04/08/2016	Bond Future	129.70414		129.70414		129.72442	129.72442			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	137.12517		137.12517		137.16435	137.16435			0.00	0.00	0	14,916.00
I2050	On 04/08/2016	Bond Future	138.19356		138.19356		138.21538	138.21538			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	237.20000		237.20000		237.25500	237.25500			0.00	0.00	0	977.00
IGOV	On 04/08/2016	Index Future	241.71400		241.71400		241.73900	241.73900			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	246.42100		246.42100		246.45000	246.45000			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	643.40500		643.40500		643.23200	643.23200			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	655.29300		655.29300		655.12500	655.12500			0.00	0.00	0	157.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.23000		92.77000		7.23000	92.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.27000		92.73000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.46000		92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.55000		92.45000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.59000		92.41000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.85000		92.15000		7.85000	92.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.97000		92.03000		7.97000	92.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.13000		91.87000		8.13000	91.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.20000		91.80000		8.20000	91.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.30000		91.70000		8.30000	91.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	8.40000		91.60000		8.40000	91.60000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.14930		0.14930		0.15070	0.15070			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15000		0.15000		0.15060	0.15060			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.15090		0.15090		0.15100	0.15100			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.07160		0.07160		0.07060	0.07060			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06510		0.06510		0.06460	0.06460			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.06120		0.06120		0.06060	0.06060			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.43610		10.43610		10.52220	10.52220		13.90	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.59100		10.59100		10.67800	10.67800		15.99	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.74280		10.74280		10.83150	10.83150		16.53	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.39130		1.39130		1.39770	1.39770			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.40660		1.40660		1.41310	1.41310			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.41960		1.41960		1.42600	1.42600			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.42730		1.42730		1.43430	1.43430			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.12580		1.12580		1.13250	1.13250			0.00	0.00	0	4,694.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.12970		1.12970		1.13630	1.13630			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.13380		1.13380		1.14030	1.14030			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.34242		111.71361		9.30605	111.96831		11.79	0.00	0.00	0	55,969.00
R186	On 05/05/2016	Bond Future	8.75	Call	440.43000		0.44043		545.75000	0.54575	440.430	11.63	0.18	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	4,693.79000		4.69379		4,544.41000	4.54441	4,693.790	11.63	0.82	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	4,105.47000		4.10547		3,975.10000	3.97510	4,105.470	11.66	0.77	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	1,523.38000		1.52338		1,722.43000	1.72243	1,523.380	11.79	0.45	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	595.14000		0.59514		601.80000	0.60180	595.140	12.15	0.22	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	552.46000		0.55246		560.21000	0.56021	552.460	12.17	0.20	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	462.55000		0.46255		472.28000	0.47228	462.550	12.21	0.18	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.40690		108.54860		9.37116	108.79372		11.72	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future	10.00	Put	1,554.72000		1.55472		1,523.95000	1.52395	1,554.720	12.17	0.30	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			294.33451		294.33451		294.42810	294.42810			0.00	0.00	0	2,206.00
R197	On 04/08/2016	Bond Future			293.49868		293.49868		293.55562	293.55562			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			240.67901		240.67901		240.75114	240.75114		9.10	0.00	0.00	0	43,260.00
R202	On 04/08/2016	Bond Future			241.85746		241.85746		241.89930	241.89930		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			9.20503		94.24819		9.15357	94.49295		9.25	0.00	0.00	0	8,731.00
R2023	On 04/08/2016	Bond Future			9.27605		96.05308		9.22469	96.29005		8.64	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.34865		93.96432		9.29425	94.20769		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			8.27769		101.20313		8.22764	101.26586		2.01	0.00	0.00	0	54,050.00
R203	On 04/08/2016	Bond Future			8.40881		103.14123		8.35968	103.19178		1.61	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 03/11/2016	Bond Future		8.57920	100.94790		8.51269	101.00142		1.34	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 05/05/2016	Bond Future		9.74321	89.13085		9.68660	89.51590			0.00	0.00	0	17,364.00
R2030	On 04/08/2016	Bond Future		9.81149	86.82941		9.75465	87.21010			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		9.87708	87.97133		9.82036	88.37941		16.23	0.00	0.00	0	9,231.00
R2032	On 04/08/2016	Bond Future		9.94372	89.65604		9.88677	90.06022		15.50	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future		10.00670	87.21710		9.94764	87.63081		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		9.97582	92.43541		9.91896	92.88106			0.00	46,217,705.00	500	4,494.00
R2035	On 04/08/2016	Bond Future		10.03970	94.20564		9.98260	94.64751			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		10.01754	89.15848		9.95578	89.63924		17.55	0.00	0.00	0	39,888.00
R2037	On 05/05/2016	Bond Future	9.67	Call	1,073.44000	1.07344	0.00000	0.00000	1,073.440	17.40	0.32	14,303,370.24	500	500.00
R2037	On 04/08/2016	Bond Future		10.08485	86.60714		10.02264	87.08525		17.60	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future		10.14368	88.26927		10.07934	88.75845		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		8.65579	101.56123		8.60602	101.67458		3.82	0.00	0.00	0	33,101.00
R204	On 04/08/2016	Bond Future		8.76959	99.46474		8.72027	99.56710		3.48	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		8.88306	101.37337		8.82637	101.47966		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		10.10295	92.58127		10.03108	93.17437		18.04	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future		10.17130	89.84496		10.09862	90.43713		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		10.11703	89.74062		10.02473	90.50589		18.68	0.00	0.00	0	20,223.00
R2044	On 04/08/2016	Bond Future		10.18345	87.07512		10.08968	87.84309		18.77	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		10.24161	88.74622		10.14483	89.53080		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		10.10409	88.85862		10.02164	89.55425		19.19	0.00	0.00	0	62,502.00
R2048	On 04/08/2016	Bond Future		10.16452	90.56030		10.08096	91.25738		18.37	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		10.22420	87.85883		10.13790	88.57117		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

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 05/05/2016	Bond Future			8.84959		97.35835		8.79945	97.50853		5.39	0.00	97,358,350.00	1,000	43,093.00
R207	On 05/05/2016	Bond Future	7.56	Call	8.61000		0.00861		14.66000	0.01466	8.610	5.20	0.01	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.94920		95.57827		8.89933	95.71856		5.04	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			9.09389		95.79165		9.03099	95.94619			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			8.97547		92.06916		8.92964	92.23809		7.15	0.00	140,589,607.32	1,527	46,671.00
R208	On 04/08/2016	Bond Future			9.05799		93.83233		9.01264	93.99231		6.57	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.13711		92.22970		9.08822	92.39450		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			9.91346		69.10901		9.85635	69.47918		18.64	0.00	0.00	0	29,713.00
R209	On 05/05/2016	Bond Future	8.25	Call	7.44000		0.00744		14.03000	0.01403	7.440	18.14	0.01	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	176.32000		0.17632		248.49000	0.24849	176.320	18.27	0.09	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.97236		70.43248		9.91499	70.80057		17.87	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,002.78000		2.00278		2,195.67000	2.19567	2,002.780	17.68	0.40	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,344.77000		5.34477		5,648.23000	5.64823	5,344.770	18.37	0.71	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			10.02771		68.63300		9.96847	69.00947		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			181.29546		181.29546		181.35235	181.35235			0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future			184.78244		184.78244		184.81641	184.81641			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			137.29562		137.29562		137.35312	137.35312			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			138.19807		138.19807		138.23851	138.23851			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			143.08082		143.08082		143.12721	143.12721			0.00	0.00	0	3,833.00
R212	On 04/08/2016	Bond Future			143.92482		143.92482		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

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 05/05/2016	Bond Future	9.77424	79.86890		9.71721	80.24203			16.07	0.00	0.00	0	47,281.00
R213	On 04/08/2016	Bond Future	9.83434	81.39844		9.77711	81.76812			15.36	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future	9.89405	79.40896		9.83474	79.78738			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	10.02778	69.17212		9.95030	69.68899			19.35	0.00	0.00	0	32,449.00
R214	On 04/08/2016	Bond Future	10.08523	70.49686		10.00687	71.01440			18.54	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	324.91000	0.32491	397.64000	0.39764	324.910	18.06	0.09	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,199.57000	1.19957	1,382.85000	1.38285	1,199.570	18.20	0.27	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,923.31000	3.92331	4,281.35000	4.28135	3,923.310	18.80	0.59	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,011.07000	8.01107	8,476.40000	8.47640	8,011.070	19.42	0.84	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future	10.14194	68.55184		10.06110	69.08079			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	27,250.40000	27,250.40000		27,415.73000	27,415.73000				0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	27,780.53000	27,780.53000		27,953.23000	27,953.23000				0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.38030	11.38030		11.43690	11.43690			17.70	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	11.57670	11.57670		11.63770	11.63770			17.97	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.28810	5.28810		5.30790	5.30790			14.94	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	5.25620	5.25620		5.27500	5.27500			16.59	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.29760	1.29760		1.29290	1.29290				0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.24010	1.24010		1.23670	1.23670				0.00	0.00	0	0.00
Total for Derivatives :												1,491,061,185.66	82,305	3600392.00
Grand Total:												1,491,061,185.66	82,305	3600392.00