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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 30/03/2016

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
<b>Derivatives</b>													
\$ / R	On 31/03/2016	Any day expiry	14.84820	14.84820		15.39880	15.39880		22.81	0.00	0.00	0	485.00
\$ / R	On 01/04/2016	Any day expiry	14.84820	14.84820		15.39890	15.39890		22.45	0.00	0.00	0	0.00
\$ / R	On 01/04/2016	Any day expiry	15.51	Put	665.80480	0.66580	190.71790	0.19072	665.805	31.21	0.97	0	21,400.00
\$ / R	On 01/04/2016	Any day expiry	15.60	Call	2.64260	0.00264	55.89370	0.05589	2.643	32.41	0.02	0	21,400.00
\$ / R	On 04/04/2016	Any day expiry	14.85410	14.85410		15.40810	15.40810		19.85	0.00	0.00	0	20.00
\$ / R	On 05/04/2016	Any day expiry	14.85710	14.85710		15.41110	15.41110		20.24	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.35	Call	25.13220	0.02513	200.84570	0.20085	25.132	21.76	0.12	0	2,500.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	3.96720	0.00397	37.08810	0.03709	3.967	25.40	0.02	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry	14.86000	14.86000		15.41420	15.41420		20.52	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	14.86290	14.86290		15.41730	15.41730		20.63	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	15.38	Call	37.32850	0.03733	213.68610	0.21369	37.328	22.01	0.15	0	2,500.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	3.13030	0.00313	19.53700	0.01954	3.130	27.13	0.02	0	5,000.00
\$ / R	On 08/04/2016	Any day expiry	14.86580	14.86580		15.42030	15.42030		20.73	0.00	0.00	0	90.00
\$ / R	On 11/04/2016	Any day expiry	14.87460	14.87460		15.42950	15.42950		19.95	0.00	0.00	0	100.00
\$ / R	On 14/04/2016	Any day expiry	14.88340	14.88340		15.43870	15.43870		20.37	0.00	0.00	0	0.00
\$ / R	On 14/04/2016	Any day expiry	15.50	Call	66.59080	0.06659	233.23830	0.23324	66.591	21.98	0.19	0	5,000.00

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 15/04/2016	Any day expiry			14.88630	14.88630	15.44180	15.44180	20.44	0.00	0.00	0	2,397.00
\$ / R	16.10	Put	On 15/04/2016	Any day expiry	1,230.74200	1.23074	737.16420	0.73716	1,230.742	23.23	0.94	0.00	0	15,000.00	
\$ / R			On 18/04/2016	Any day expiry			14.89510	14.89510	15.45100	15.45100	20.01	0.00	0.00	0	0.00
\$ / R	13.97	Put	On 18/04/2016	Any day expiry	24.65660	0.02466	7.63380	0.00763	24.657	20.16	0.08	0.00	0	17,896.00	
\$ / R	15.42	Call	On 18/04/2016	Any day expiry	103.78590	0.10379	302.12150	0.30212	103.786	21.38	0.25	0.00	0	17,896.00	
\$ / R	17.09	Call	On 18/04/2016	Any day expiry	3.36480	0.00336	12.78790	0.01279	3.365	26.07	0.01	0.00	0	5,000.00	
\$ / R			On 20/04/2016	Any day expiry			14.90100	14.90100	15.45710	15.45710	20.16	0.00	0.00	0	700.00
\$ / R			On 25/04/2016	Any day expiry			14.91560	14.91560	15.47250	15.47250	19.96	0.00	0.00	0	0.00
\$ / R	16.81	Call	On 25/04/2016	Any day expiry	13.51820	0.01352	45.90690	0.04591	13.518	24.43	0.04	0.00	0	10,000.00	
\$ / R			On 26/04/2016	Any day expiry			14.91850	14.91850	15.47560	15.47560	20.02	0.00	0.00	0	267.00
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	0.22480	0.00022	0.08960	0.00009	0.225	27.42	0.00	0.00	0	250.00	
\$ / R	13.50	Put	On 26/04/2016	Any day expiry	9.79250	0.00979	2.89070	0.00289	9.793	19.91	0.03	0.00	0	150.00	
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	106.82170	0.10682	268.15960	0.26816	106.822	21.91	0.22	0.00	0	250.00	
\$ / R	16.29	Call	On 26/04/2016	Any day expiry	37.58350	0.03758	109.87440	0.10987	37.583	23.36	0.09	0.00	0	150.00	
\$ / R	16.69	Call	On 26/04/2016	Any day expiry	18.62240	0.01862	59.93480	0.05993	18.622	24.16	0.05	0.00	0	10,000.00	
\$ / R			On 28/04/2016	Any day expiry			14.92440	14.92440	15.48170	15.48170	20.02	0.00	0.00	0	107.00
\$ / R			On 29/04/2016	Any day expiry			14.92730	14.92730	15.48480	15.48480	20.17	0.00	0.00	0	1,100.00
\$ / R			On 04/05/2016	Any day expiry			14.94200	14.94200	15.50030	15.50030	19.92	0.00	0.00	0	733.00
\$ / R			On 10/05/2016	Any day expiry			14.95990	14.95990	15.51880	15.51880	19.83	0.00	0.00	0	0.00
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	126.95190	0.12695	41.96590	0.04197	126.952	19.05	0.22	0.00	0	8,403.00	
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	209.53930	0.20954	424.64590	0.42465	209.539	21.10	0.32	0.00	0	8,403.00	
\$ / R			On 13/05/2016	Any day expiry			14.96880	14.96880	15.52810	15.52810	19.91	0.00	0.00	0	550.00
\$ / R			On 16/05/2016	Any day expiry			14.97770	14.97770	15.53740	15.53740	19.75	0.00	26,900,230.00	1,780	1,880.00
\$ / R			On 17/05/2016	Any day expiry			14.98070	14.98070	15.54050	15.54050	19.87	0.00	0.00	0	100.00
\$ / R			On 19/05/2016	Any day expiry			14.98670	14.98670	15.54670	15.54670	19.91	0.00	0.00	0	0.00
\$ / R			On 20/05/2016	Any day expiry			14.98970	14.98970	15.54980	15.54980	19.94	0.00	0.00	0	4,700.00
\$ / R			On 23/05/2016	Any day expiry			14.99860	14.99860	15.55910	15.55910	19.80	0.00	0.00	0	0.00
\$ / R			On 27/05/2016	Any day expiry			15.01050	15.01050	15.57150	15.57150	19.89	0.00	15,102,000.00	1,000	1,000.00
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	2.42490	0.00242	1.24270	0.00124	2.425	23.99	0.01	0.00	0	250.00	
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	37.35410	0.03735	19.73560	0.01974	37.354	18.75	0.07	0.00	0	150.00	
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	162.62720	0.16263	309.45900	0.30946	162.627	22.25	0.22	0.00	0	250.00	
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	92.97520	0.09298	185.11940	0.18512	92.975	23.41	0.14	0.00	0	150.00	
\$ / R			On 31/05/2016	Any day expiry			15.02240	15.02240	15.58390	15.58390	19.76	0.00	4,511,250.00	300	1,061.00
\$ / R			On 06/06/2016	Any day expiry			15.04010	15.04010	15.60250	15.60250	19.87	0.00	0.00	0	0.00
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	6.78660	0.00679	3.74210	0.00374	6.787	22.27	0.01	0.00	0	1,000.00	
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	362.37100	0.36237	619.11790	0.61912	362.371	20.69	0.40	0.00	0	1,000.00	
\$ / R			On 08/06/2016	Any day expiry			15.04600	15.04600	15.60880	15.60880	19.94	0.00	0.00	0	0.00
\$ / R	14.60	Put	On 08/06/2016	Any day expiry	309.06720	0.30907	155.76140	0.15576	309.067	19.34	0.35	0.00	0	8,219.00	
\$ / R	15.78	Call	On 08/06/2016	Any day expiry	282.05790	0.28206	488.95840	0.48896	282.058	21.41	0.32	0.00	0	8,219.00	
\$ / R			On 09/06/2016	Any day expiry			15.04890	15.04890	15.61190	15.61190	19.97	0.00	0.00	0	264.00
\$ / R			On 13/06/2016	Foreign Exchange Future			15.06070	15.06070	15.62430	15.62430	19.93	0.00	2,314,874,772.10	153,703	699,834.00
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	7.08330	0.00708	4.25290	0.00425	7.083	21.75	0.01	0.00	0	330.00	
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	23.66240	0.02366	12.45720	0.01246	23.662	20.09	0.04	0.00	0	6,600.00	
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	27.17280	0.02717	14.35590	0.01436	27.173	19.89	0.05	0.00	0	750.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	36.76470		0.03676		19.57280	0.01957	36.765	19.45	0.06	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,617.79450		1.61779	2,155.03750	2.15504	1,617.795	18.79	18.79	0.91	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	57.09450		0.05709	30.73750	0.03074	57.094	18.79	18.79	0.09	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	59.60990		0.05961	32.12790	0.03213	59.610	18.72	18.72	0.10	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	134.86810		0.13487	62.84630	0.06285	134.868	18.83	18.83	0.18	0.00	0	2,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	182.88750		0.18289	87.82550	0.08783	182.888	18.90	18.90	0.23	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	196.57390		0.19657	95.60810	0.09561	196.574	18.91	18.91	0.25	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	280.53980		0.28054	142.53120	0.14253	280.540	19.20	19.20	0.32	226,507,550.00	47,500	47,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.75	Put	385.34880		0.38535	204.31470	0.20431	385.349	19.53	19.53	0.39	279,584,050.00	47,500	0.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	408.68630		0.40869	218.61950	0.21862	408.686	19.59	19.59	0.40	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	432.80640		0.43281	234.66950	0.23467	432.806	19.66	19.66	0.42	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	603.70770		0.60371	956.18780	0.95619	603.708	19.77	19.77	0.56	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	488.58800		0.48859	272.58450	0.27258	488.588	19.81	19.81	0.45	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	493.84400		0.49384	276.21060	0.27621	493.844	19.82	19.82	0.46	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	570.48810		0.57049	911.56900	0.91157	570.488	19.86	19.86	0.54	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	509.78810		0.50979	287.26900	0.28727	509.788	19.86	19.86	0.46	0.00	0	16,340.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.25	Put	656.45980		0.65646	389.92860	0.38993	656.460	20.32	20.32	0.54	0.00	0	1,900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	275.37740		0.27538	471.10230	0.47110	275.377	21.61	21.61	0.31	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.93	Put	1,138.03900		1.13804	766.28190	0.76628	1,138.039	21.67	21.67	0.70	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	253.87290		0.25387	436.87620	0.43688	253.873	21.82	21.82	0.29	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,193.17290		1.19317	812.57620	0.81258	1,193.173	21.82	21.82	0.71	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	234.07130		0.23407	404.99690	0.40500	234.071	22.02	22.02	0.27	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	210.67600		0.21068	366.85790	0.36686	210.676	22.29	22.29	0.25	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,404.92840		1.40493	994.26050	0.99426	1,404.928	22.35	22.35	0.76	354,288,510.85	30,600	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	192.77690		0.19278	337.32240	0.33732	192.777	22.52	22.52	0.23	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,608.83990		1.60884	1,174.42630	1.17443	1,608.840	22.85	22.85	0.80	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	165.52440		0.16552	292.02510	0.29203	165.524	22.91	22.91	0.20	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,739.28260		1.73928	1,292.41760	1.29242	1,739.283	23.13	23.13	0.82	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	119.17120		0.11917	216.08860	0.21609	119.171	23.64	23.64	0.15	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	117.24140		0.11724	212.87920	0.21288	117.241	23.67	23.67	0.15	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	112.56100		0.11256	205.07720	0.20508	112.561	23.76	23.76	0.14	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	2,051.86100		2.05186	1,580.77720	1.58078	2,051.861	23.76	23.76	0.86	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.05	Call	108.07660		0.10808	197.57530	0.19758	108.077	23.85	23.85	0.14	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	107.20360		0.10720	196.11100	0.19611	107.204	23.87	23.87	0.14	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	104.62650		0.10463	191.78520	0.19179	104.626	23.93	23.93	0.13	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	51.16690		0.05117	96.31610	0.09632	51.167	25.57	25.57	0.07	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	48.68030		0.04868	91.45360	0.09145	48.680	25.71	25.71	0.07	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	46.40800		0.04641	86.22310	0.08622	46.408	25.92	25.92	0.06	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	45.86180		0.04586	84.96720	0.08497	45.862	25.98	25.98	0.06	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	38.41320		0.03841	0.00000	0.00000	38.413	26.79	26.79	0.05	786,737.52	1,000	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	35.97660		0.03598	62.30530	0.06231	35.977	27.11	27.11	0.05	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	29.26860		0.02927	49.45400	0.04945	29.269	28.16	28.16	0.04	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.06360		15.06360	15.62740	15.62740		19.95	19.95	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	240.40700		0.24041	413.79870	0.41380	240.407	22.02	22.02	0.27	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 24/06/2016	Any day expiry			15.09310	15.09310					0	0.00
\$ / R	15.17	Put	On 24/06/2016	Any day expiry	632.19570	0.63220	382.81880	0.38282	632.196	20.24	0.50	0.00	0	7,900.00
\$ / R	16.64	Call	On 24/06/2016	Any day expiry	189.03590	0.18904	318.55210	0.31855	189.036	23.14	0.21	0.00	0	7,900.00
\$ / R			On 28/06/2016	Any day expiry	15.10480	15.10480	15.67080	15.67080		20.07	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/06/2016	Any day expiry	5.64240	0.00564	4.19440	0.00419	5.642	21.83	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 28/06/2016	Any day expiry	75.01330	0.07501	40.78060	0.04078	75.013	18.86	0.11	0.00	0	150.00
\$ / R	16.62	Call	On 28/06/2016	Any day expiry	204.68350	0.20468	339.27810	0.33928	204.683	23.05	0.22	0.00	0	250.00
\$ / R	17.04	Call	On 28/06/2016	Any day expiry	151.60560	0.15161	257.50940	0.25751	151.606	23.79	0.17	0.00	0	150.00
\$ / R			On 26/07/2016	Any day expiry	15.18800	15.18800	15.75820	15.75820		20.18	0.00	0.00	0	0.00
\$ / R	16.60	Put	On 26/07/2016	Any day expiry	1,711.84650	1.71185	1,300.47410	1.30047	1,711.846	22.76	0.73	0.00	0	7,229.00
\$ / R	18.19	Call	On 26/07/2016	Any day expiry	118.86770	0.11887	190.44020	0.19044	118.868	25.25	0.12	0.00	0	7,229.00
\$ / R			On 27/07/2016	Any day expiry	15.19100	15.19100	15.76130	15.76130		20.27	0.00	0.00	0	2,110.00
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	8.25590	0.00826	6.62050	0.00662	8.256	20.38	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	106.61220	0.10661	56.72760	0.05673	106.612	18.86	0.13	0.00	0	150.00
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	221.58730	0.22159	346.35600	0.34636	221.587	23.61	0.21	0.00	0	250.00
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	183.70040	0.18370	290.90400	0.29090	183.700	24.10	0.17	0.00	0	150.00
\$ / R			On 11/08/2016	Any day expiry	15.23560	15.23560	15.80810	15.80810		20.32	0.00	0.00	0	0.00
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	33.73410	0.03373	14.66030	0.01466	33.734	18.45	0.05	0.00	0	2,000.00
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	637.43450	0.63743	923.08750	0.92309	637.434	20.76	0.47	0.00	0	2,000.00
\$ / R			On 15/08/2016	Any day expiry	15.24750	15.24750	15.82060	15.82060		20.29	0.00	0.00	0	105.00
\$ / R			On 17/08/2016	Any day expiry	15.25340	15.25340	15.82690	15.82690		20.32	0.00	0.00	0	0.00
\$ / R	15.84	Put	On 17/08/2016	Any day expiry	1,142.68060	1.14268	819.43230	0.81943	1,142.681	21.26	0.59	0.00	0	5,000.00
\$ / R	17.39	Call	On 17/08/2016	Any day expiry	245.29270	0.24529	370.85160	0.37085	245.293	23.80	0.21	0.00	0	5,000.00
\$ / R			On 26/08/2016	Any day expiry	15.28020	15.28020	15.85500	15.85500		20.40	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	10.42910	0.01043	8.70290	0.00870	10.429	19.20	0.02	0.00	0	250.00
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	132.41600	0.13242	68.33800	0.06834	132.416	18.67	0.14	0.00	0	150.00
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	231.18920	0.23119	345.74710	0.34575	231.189	24.17	0.19	0.00	0	250.00
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	206.54860	0.20655	309.79650	0.30980	206.549	24.49	0.17	0.00	0	150.00
\$ / R			On 06/09/2016	Any day expiry	15.31290	15.31290	15.88930	15.88930		20.33	0.00	0.00	0	0.00
\$ / R			On 08/09/2016	Any day expiry	15.31880	15.31880	15.89560	15.89560		20.34	0.00	0.00	0	0.00
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	203.71180	0.20371	112.48610	0.11249	203.712	18.88	0.18	0.00	0	48,990.00
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	317.12030	0.31712	460.51200	0.46051	317.120	23.46	0.24	0.00	0	48,990.00
\$ / R			On 09/09/2016	Any day expiry	15.32180	15.32180	15.89870	15.89870		20.35	0.00	0.00	0	0.00
\$ / R			On 13/09/2016	Any day expiry	15.33370	15.33370	15.91120	15.91120		20.39	0.00	0.00	0	0.00
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	631.99240	0.63199	422.76180	0.42276	631.992	19.83	0.40	0.00	0	1,000.00
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	182.73310	0.18273	258.37820	0.25838	182.733	25.63	0.14	0.00	0	1,000.00
\$ / R			On 15/09/2016	Any day expiry	15.33970	15.33970	15.91740	15.91740		20.40	0.00	0.00	0	259.00
\$ / R			On 19/09/2016	Foreign Exchange Future	15.35160	15.35160	15.92990	15.92990		20.38	0.00	51,642,782.40	3,364	163,137.00
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	101.83610	0.10184	51.13960	0.05114	101.836	18.09	0.11	0.00	0	405.00
\$ / R	13.70	Put	On 19/09/2016	Foreign Exchange Future	193.46080	0.19346	106.90540	0.10691	193.461	18.73	0.17	0.00	0	2,800.00
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	435.08810	0.43509	285.04690	0.28505	435.088	19.26	0.31	0.00	0	73,000.00
\$ / R	14.70	Put	On 19/09/2016	Foreign Exchange Future	518.32210	0.51832	344.85790	0.34486	518.322	19.46	0.35	0.00	0	2,800.00
\$ / R	16.27	Call	On 19/09/2016	Foreign Exchange Future	555.58340	0.55558	780.34990	0.78035	555.583	21.78	0.38	0.00	0	21,500.00
\$ / R	16.51	Call	On 19/09/2016	Foreign Exchange Future	497.86210	0.49786	700.72060	0.70072	497.862	22.18	0.34	0.00	0	15,000.00

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 19/09/2016	Foreign Exchange Future	16.66	Call	465.24210	0.46524	655.27420	0.65527	465.242	22.42	0.33	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	317.39360	0.31739	456.87940	0.45688	317.394	23.64	0.23	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	290.16750	0.29017	419.05990	0.41906	290.168	23.92	0.22	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	155.10430	0.15510	204.13610	0.20414	155.104	27.44	0.12	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.37830	15.37830	15.95800	15.95800		20.46	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	14.22510	0.01423	12.46220	0.01246	14.225	18.58	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	156.04620	0.15605	84.85870	0.08486	156.046	18.44	0.14	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	248.89690	0.24890	356.69590	0.35670	248.897	24.61	0.18	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	233.05370	0.23305	334.32070	0.33432	233.054	24.83	0.17	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.46340	15.46340	16.04780	16.04780		20.49	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	20.49030	0.02049	16.59430	0.01659	20.490	18.65	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	179.80770	0.17981	102.87240	0.10287	179.808	18.52	0.15	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	264.73270	0.26473	360.50140	0.36050	264.733	25.24	0.18	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	259.14240	0.25914	350.40970	0.35041	259.142	25.40	0.18	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.56420	15.56420	16.15390	16.15390		20.55	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	26.97120	0.02697	19.64810	0.01965	26.971	18.53	0.03	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	202.47960	0.20248	118.63770	0.11864	202.480	18.49	0.15	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	288.08080	0.28808	365.91950	0.36592	288.081	26.12	0.18	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.61300	15.61300	16.20530	16.20530		20.58	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.62830	15.62830	16.22140	16.22140		20.62	0.00	70,405,491.50	4,505	40,924.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	26.37370	0.02637	20.47870	0.02048	26.374	17.92	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	155.87840	0.15588	85.87580	0.08588	155.878	18.12	0.12	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	182.73500	0.18273	103.38490	0.10338	182.735	18.31	0.14	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	217.34620	0.21735	126.56260	0.12656	217.346	18.52	0.16	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	269.72850	0.26973	162.74890	0.16275	269.728	18.82	0.18	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	520.79050	0.52079	368.38920	0.36839	520.791	19.28	0.29	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	572.00130	0.57200	407.80180	0.40780	572.001	19.36	0.31	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	602.79130	0.60279	430.11000	0.43011	602.791	19.45	0.33	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	648.30530	0.64831	463.30460	0.46330	648.305	19.57	0.34	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	700.42210	0.70042	501.63650	0.50164	700.422	19.71	0.36	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	734.69080	0.73469	527.02700	0.52703	734.691	19.79	0.37	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	744.63770	0.74464	534.42550	0.53443	744.638	19.82	0.37	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	847.84890	0.84785	613.75580	0.61376	847.849	20.07	0.40	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	853.18590	0.85319	618.17580	0.61818	853.186	20.08	0.40	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,185.98940	1.18599	1,526.81320	1.52681	1,185.989	20.31	0.57	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,014.99780	1.01500	753.78600	0.75379	1,014.998	20.44	0.45	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,056.03800	1.05604	788.63130	0.78863	1,056.038	20.53	0.46	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,196.11960	1.19612	908.74460	0.90874	1,196.120	20.81	0.49	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,324.10600	1.32411	1,019.94490	1.01994	1,324.106	21.06	0.52	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,458.08570	1.45809	1,137.14090	1.13714	1,458.086	21.32	0.54	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,647.70720	1.64771	1,303.97130	1.30397	1,647.707	21.69	0.58	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,690.99980	1.69100	1,342.38310	1.34238	1,691.000	21.78	0.58	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,808.38000	1.80838	1,447.07890	1.44708	1,808.380	22.00	0.60	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	711.58720	0.71159	933.21440	0.93321	711.587	22.19	0.38	0.00	0	4,000.00

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 19/12/2016	Foreign Exchange Future	16.91	Call	692.39260	0.69239	908.62750	0.90863	692.393	22.30	0.37	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	680.62370	0.68062	893.63170	0.89363	680.624	22.36	0.37	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	533.43700	0.53344	704.19670	0.70420	533.437	23.34	0.30	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	473.94900	0.47395	626.00410	0.62600	473.949	23.83	0.27	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	421.45920	0.42146	554.82100	0.55482	421.459	24.38	0.24	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	380.60670	0.38061	486.35290	0.48635	380.607	25.24	0.22	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	373.14800	0.37315	473.71750	0.47372	373.148	25.41	0.21	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	371.52840	0.37153	470.96520	0.47097	371.528	25.45	0.21	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	359.80230	0.35980	450.99960	0.45100	359.802	25.74	0.21	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	352.38090	0.35238	440.90550	0.44091	352.381	25.94	0.20	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	322.50240	0.32250	400.24040	0.40024	322.502	26.82	0.18	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	319.50750	0.31951	396.15990	0.39616	319.508	26.91	0.18	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	315.99210	0.31599	391.37020	0.39137	315.992	27.03	0.18	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	308.11090	0.30811	380.62480	0.38062	308.111	27.30	0.17	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	292.71910	0.29272	371.16360	0.37116	292.719	27.30	0.17	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	283.57550	0.28358	365.57590	0.36558	283.575	27.30	0.16	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	268.19960	0.26820	356.20890	0.35621	268.200	27.30	0.16	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	261.84660	0.26185	352.34880	0.35235	261.847	27.30	0.15	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	210.58480	0.21058	311.42620	0.31143	210.585	27.30	0.13	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	202.17580	0.20218	299.97770	0.29998	202.176	27.30	0.12	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	183.24790	0.18325	274.05540	0.27406	183.248	27.30	0.11	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	178.78040	0.17878	267.90440	0.26790	178.780	27.30	0.11	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.88810	15.88810	16.49590	16.49590		20.78	0.00	47,664,300.00	3,000	4,286.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	903.89680	0.90390	681.45550	0.68146	903.897	19.91	0.38	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	973.93060	0.97393	736.86780	0.73687	973.931	20.08	0.39	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,168.58260	1.16858	893.21680	0.89322	1,168.583	20.52	0.44	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,192.53630	1.19254	914.01590	0.91402	1,192.536	20.57	0.44	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,855.62230	1.85562	1,508.81140	1.50881	1,855.622	21.79	0.56	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	630.34270	0.63034	799.46620	0.79947	630.343	23.86	0.30	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	628.73850	0.62874	797.43140	0.79743	628.738	23.87	0.30	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	547.19170	0.54719	693.88790	0.69389	547.192	24.54	0.27	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	506.68330	0.50668	633.77500	0.63377	506.683	25.13	0.25	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	320.80110	0.32080	446.01040	0.44601	320.801	27.27	0.16	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.14060	16.14060	16.73690	16.73690		21.23	0.00	0.00	0	0.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.36200	16.36200	16.94380	16.94380		21.52	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.06070	15.06070	15.62430	15.62430		19.93	0.00	1,626,555.60	108	980.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.35160	15.35160	15.92990	15.92990		20.38	0.00	460,548.00	30	144.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.62830	15.62830	16.22140	16.22140		20.62	0.00	156,283.00	10	15.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.88810	15.88810	16.49590	16.49590		20.78	0.00	0.00	0	0.00
£ / R	On 15/04/2016	Any day expiry			21.50420	21.50420	22.03720	22.03720		19.41	0.00	0.00	0	121.00
£ / R	On 28/04/2016	Any day expiry			21.55970	21.55970	22.09490	22.09490		18.96	0.00	0.00	0	157.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.76000	21.76000	22.30170	22.30170		19.81	0.00	71,242,240.00	3,274	57,203.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	155.27140		0.15527		254.84060	0.25484	155.271	22.01	0.15	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	36.87410		0.03687		53.30780	0.05331	36.874	24.08	0.04	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			22.14490		22.14490		22.70240	22.70240		20.38	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	754.57980		0.75458		580.00500	0.58001	754.580	20.27	0.35	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	312.89930		0.31290		411.58540	0.41159	312.899	23.35	0.18	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.19470		22.19470		22.75340	22.75340		20.73	0.00	25,612,683.80	1,154	663.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.61380		22.61380		23.19150	23.19150		20.98	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	98.44130		0.09844		0.00000	0.00000	98.441	21.39	0.05	11,576,923.93	9,689	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	192.92040		0.19292		152.96370	0.15296	192.920	20.07	0.10	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	988.02950		0.98803		0.00000	0.00000	988.029	20.31	0.34	37,889,895.78	4,885	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,846.32440		1.84632		1,557.14960	1.55715	1,846.324	21.23	0.50	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	993.25800		0.99326		0.00000	0.00000	993.258	22.14	0.37	82,422,108.77	9,770	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	529.42110		0.52942		649.73860	0.64974	529.421	23.73	0.22	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			23.01210		23.01210		23.61080	23.61080		21.19	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry			23.19560		23.19560		23.78960	23.78960		20.60	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			23.40320		23.40320		23.98520	23.98520			0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13414		0.13414		0.13813	0.13813		23.03	0.00	0.00	0	5,827.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13719		0.13719		0.14130	0.14130		22.17	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14019		0.14019		0.14442	0.14442		21.93	0.00	0.00	0	6,341.00
€ / R	On 15/04/2016	Any day expiry			16.90840		16.90840		17.28640	17.28640		21.69	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			16.94890		16.94890		17.32840	17.32840		21.55	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry			16.95630		16.95630		17.33770	17.33770		21.59	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry			16.96060		16.96060		17.34320	17.34320		21.56	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			17.06390		17.06390		17.44690	17.44690		20.42	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.07170		17.07170		17.45490	17.45490		20.42	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.13820		17.13820		17.52340	17.52340		20.80	0.00	117,756,572.20	6,871	80,444.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	20.04630		0.02005		14.81390	0.01481	20.046	22.45	0.03	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,360.66770		1.36067		1,685.22800	1.68523	1,360.668	19.90	0.80	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	397.84370		0.39784		277.56990	0.27757	397.844	20.28	0.35	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	570.40470		0.57040		414.37810	0.41438	570.405	20.65	0.45	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	1,060.70730		1.06071		826.50280	0.82650	1,060.707	21.74	0.63	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	91.30450		0.09130		133.95050	0.13395	91.305	24.68	0.10	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.52790		17.52790		17.92630	17.92630		21.06	0.00	14,898,715.00	850	6,028.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.90590		17.90590		18.31960	18.31960		20.94	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	553.42580		0.55343		454.30960	0.45431	553.426	19.85	0.27	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	745.85190		0.74585		619.48020	0.61948	745.852	20.04	0.34	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	527.57810		0.52758		621.29420	0.62129	527.578	23.96	0.26	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	407.22990		0.40723		459.85870	0.45986	407.230	25.49	0.21	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.26750		18.26750		18.69890	18.69890		20.95	0.00	0.00	0	2,100.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.21434		102.21434		103.40319	103.40319			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.40550		99.40550		100.64092	100.64092			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
10Y STND	On 15/06/2026	Interest Rate Swap		98.24452	98.24452		99.51506	99.51506			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap		100.15142	100.15142		100.19027	100.19027			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.18748	100.18748		100.25730	100.25730			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.93325	99.93325		100.03989	100.03989			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		100.55929	100.55929		100.74932	100.74932			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		100.04355	100.04355		100.24087	100.24087			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		99.91137	99.91137		100.13581	100.13581			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		100.65203	100.65203		101.30789	101.30789			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		100.15299	100.15299		100.84308	100.84308			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		99.61484	99.61484		100.34796	100.34796			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future		473.37200	473.37200		469.49800	469.49800			0.00	0.00	0	5.00
AL37	On 04/08/2016	Index Future		482.32700	482.32700		478.37900	478.37900			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future		544.55400	544.55400		538.32200	538.32200			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future		554.85500	554.85500		548.50500	548.50500			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future		493.89900	493.89900		487.91100	487.91100			0.00	0.00	0	510.00
ALBI	On 04/08/2016	Index Future		503.24300	503.24300		497.14100	497.14100			0.00	0.00	0	133.00
ALBI	On 03/11/2016	Index Future		512.96900	512.96900		506.75600	506.75600			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future		11.54830	11.54830		11.78270	11.78270		16.19	0.00	13,857,960.00	1,200	6,951.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future		11.72120	11.72120		11.96240	11.96240		16.39	0.00	6,962,392.80	594	1,166.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		11.88920	11.88920		12.13740	12.13740		16.56	0.00	0.00	0	330.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		12.04890	12.04890		12.30520	12.30520		16.66	0.00	0.00	0	3,996.00
CAD/ R	On 13/06/2016	Foreign Exchange Future		11.64120	11.64120		11.87070	11.87070		16.38	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future		11.86820	11.86820		12.10650	12.10650		16.60	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future		15.70530	15.70530		16.07510	16.07510		20.61	0.00	101,597,585.70	6,469	6,413.00
CHF / R	On 19/09/2016	Foreign Exchange Future		16.08680	16.08680		16.46960	16.46960		20.85	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future		2.31850	2.31850		2.39100	2.39100		20.02	0.00	52,282,175.00	22,550	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future		2.35120	2.35120		2.42550	2.42550		20.44	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.30500	2.30500		2.35570	2.35570		21.60	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.35850	2.35850		2.41140	2.41140		21.86	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		129.30263	129.30263		129.25682	129.25682			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
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	10.73123		75.92104		10.90664	74.83505			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.82120		77.37287		11.00257	76.26641			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	10.91017		75.05953		11.09750	73.93297			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	10.89729		79.74109		11.07297	78.51961			0.00	0.00	0	7,270.00
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	493.01100		493.01100		487.31200	487.31200			0.00	0.00	0	480.00
GOVI	On 04/08/2016	GOVI	502.33700		502.33700		496.53000	496.53000			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	512.04600		512.04600		506.13300	506.13300			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	1.94340		1.94340		2.01470	2.01470		19.80	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.98070		1.98070		2.05360	2.05360		20.13	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.01560		2.01560		2.09040	2.09040		20.10	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.04810		2.04810		2.12400	2.12400		20.36	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	123.63296		123.63296		123.59382	123.59382			0.00	0.00	0	4,532.00
I2025	On 04/08/2016	Bond Future	124.73966		124.73966		124.70008	124.70008			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	103.50254		103.50254		103.46957	103.46957			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	128.56821		128.56821		128.52632	128.52632			0.00	0.00	0	16,932.00
I2038	On 04/08/2016	Bond Future	129.61114		129.61114		129.56881	129.56881			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

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
I2046	On 05/05/2016	Bond Future	128.65401		128.65401		128.61227	128.61227			0.00	0.00	0	12,687.00
I2046	On 04/08/2016	Bond Future	131.12494		131.12494		131.08258	131.08258			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	137.46902		137.46902		137.42388	137.42388			0.00	0.00	0	14,861.00
I2050	On 04/08/2016	Bond Future	138.53150		138.53150		138.48594	138.48594			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	237.66500		237.66500		237.68100	237.68100			0.00	0.00	0	977.00
IGOV	On 04/08/2016	Index Future	242.18000		242.18000		242.19700	242.19700			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	246.88000		246.88000		246.89900	246.89900			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	644.50000		644.50000		644.28400	644.28400			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	656.39200		656.39200		656.17400	656.17400			0.00	0.00	0	157.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.25000		92.75000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.36000		92.64000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.57000		92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.63000		92.37000		7.63000	92.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.74000		92.26000		7.74000	92.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.95000		92.05000		7.95000	92.05000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	8.11000		91.89000		8.11000	91.89000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.25000		91.75000		8.25000	91.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.37000		91.63000		8.37000	91.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.44000		91.56000		8.44000	91.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	8.51000		91.49000		8.51000	91.49000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.14660		0.14660		0.15170	0.15170			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.14730		0.14730		0.15180	0.15180			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.14690		0.14690		0.15110	0.15110			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.07030		0.07030		0.07140	0.07140			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06470		0.06470		0.06620	0.06620			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.06030		0.06030		0.06190	0.06190			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.40960		10.40960		10.59040	10.59040		17.65	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.56510		10.56510		10.75140	10.75140		17.82	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.71590		10.71590		10.90960	10.90960		18.02	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future	1.37190		1.37190		1.39500	1.39500			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.38640		1.38640		1.41010	1.41010			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.39940		1.39940		1.42340	1.42340			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.40760		1.40760		1.43220	1.43220			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13790		1.13790		1.12150	1.12150			0.00	0.00	0	4,694.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.14180		1.14180		1.12530	1.12530			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.14570		1.14570		1.12930	1.12930			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.19573		112.74594		9.38092	111.44489		11.49	0.00	5,637,297.00	50	55,887.00
R186	On 05/05/2016	Bond Future	8.75	Call	487.93000		0.48793		273.65000	0.27365	487.930	11.25	0.22	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	3,708.96000		3.70896		4,795.73000	4.79573	3,708.960	11.25	0.78	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	3,150.95000		3.15095		4,174.59000	4.17459	3,150.950	11.28	0.73	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	1,807.95000		1.80795		1,204.05000	1.20405	1,807.950	11.41	0.55	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	264.61000		0.26461		492.68000	0.49268	264.610	11.70	0.13	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	240.03000		0.24003		452.24000	0.45224	240.030	11.72	0.12	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	190.13000		0.19013		368.36000	0.36836	190.130	11.76	0.10	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.25472		109.59764		9.44735	108.27210		11.71	0.00	0.00	0	521.00
R186	On 04/08/2016	Bond Future	10.00	Put	1,156.38000		1.15638		1,526.19000	1.52619	1,156.380	12.00	0.24	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			294.92585		294.92585		294.83484	294.83484			0.00	0.00	0	2,130.00
R197	On 04/08/2016	Bond Future			294.09293		294.09293		294.00112	294.00112			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			241.69189		241.69189		241.61451	241.61451		9.10	0.00	64,773,426.52	268	42,974.00
R202	On 04/08/2016	Bond Future			242.88242		242.88242		242.80439	242.80439		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			9.03718		95.04952		9.23841	94.08985		9.02	0.00	0.00	0	8,731.00
R2023	On 04/08/2016	Bond Future			9.10030		96.86710		9.31161	95.88946		8.63	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.16528		94.78785		9.38710	93.79279		8.70	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			8.10799		101.41605		8.30635	101.16723		1.95	0.00	0.00	0	53,939.00
R203	On 04/08/2016	Bond Future			8.20089		103.35542		8.44677	103.10220		1.60	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.31641		101.15964		8.63505	100.90299		1.33	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			9.58151		90.23713		9.77646	88.90581			0.00	0.00	0	17,364.00
R2030	On 04/08/2016	Bond Future			9.64452		87.95444		9.84621	86.59803			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			9.72071		89.10324		9.91036	87.73320		15.82	0.00	0.00	0	9,481.00

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
R2032	On 04/08/2016	Bond Future			9.78255		90.80711		9.97841	89.41119		15.49	0.00	0.00	0	76.00
R2032	On 03/11/2016	Bond Future			9.84110		88.38450		10.04317	86.96308		15.63	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			9.83486		93.54649		10.01424	92.13620			0.00	0.00	0	5,096.00
R2035	On 04/08/2016	Bond Future			9.89457		95.33534		10.07966	93.89840			0.00	0.00	0	155.00
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			9.87126		90.30409		10.05077	88.90156		17.11	0.00	0.00	0	39,888.00
R2037	On 05/05/2016	Bond Future	9.67	Call	1,234.68000		1.23468		799.37000	0.79937	1,234.680	16.97	0.38	0.00	0	500.00
R2037	On 04/08/2016	Bond Future			9.93421		87.77219		10.11944	86.34311		17.60	0.00	0.00	0	221.00
R2037	On 03/11/2016	Bond Future			9.98925		89.45088		10.17992	87.99568		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			8.48141		101.95910		8.67831	101.50999		3.72	0.00	0.00	0	33,412.00
R204	On 04/08/2016	Bond Future			8.57592		99.86744		8.79595	99.41010		3.47	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future			8.66804		101.77730		8.91551	101.31260		3.19	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			9.96167		93.75336		10.12602	92.39226		17.60	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future			10.02582		91.03685		10.19540	89.65003		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			9.96072		91.04348		10.13510	89.59216		18.23	0.00	0.00	0	20,223.00
R2044	On 04/08/2016	Bond Future			10.02252		88.40042		10.20236	86.92167		18.78	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future			10.07663		90.09115		10.26164	88.58537		18.13	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			9.94321		90.22529		10.11729	88.74817		18.72	0.00	0.00	0	62,502.00
R2048	On 04/08/2016	Bond Future			9.99904		91.95064		10.17838	90.44565		18.38	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			10.05446		89.27003		10.23903	87.73748		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			8.65718		97.93623		8.85666	97.33720		5.24	0.00	979,362,300.00	10,000	53,093.00
R207	On 05/05/2016	Bond Future	7.56	Call	9.31000		0.00931		3.35000	0.00335	9.310	5.06	0.02	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.74139		96.16452		8.95769	95.55442		5.02	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			8.85319		96.38471		9.10988	95.75242		4.51	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,646.44000		1.64644		1,338.88000	1.33888	1,646.440	4.46	0.52	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

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
R208	On 05/05/2016	Bond Future			8.75489		92.88571		8.97278	92.07906		6.94	0.00	13,747,085.08	148	46,771.00
R208	On 04/08/2016	Bond Future			8.82386		94.66193		9.05576	93.84019		6.54	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			8.88918		93.06917		9.13612	92.23304		6.47	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			9.76791		70.05857		9.94188	68.92594		18.18	0.00	0.00	0	29,682.00
R209	On 05/05/2016	Bond Future	8.25	Call	4.84000		0.00484		2.08000	0.00208	4.840	17.70	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	173.77000		0.17377		94.91000	0.09491	173.770	17.70	0.10	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.82283		71.39831		10.00188	70.24427		17.87	0.00	0.00	0	190.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,317.93000		2.31793		1,853.34000	1.85334	2,317.930	17.68	0.44	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,975.73000		5.97573		5,140.53000	5.14053	5,975.730	18.37	0.76	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.87457		69.61279		10.05865	68.43765		18.08	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			181.31278		181.31278		181.25590	181.25590			0.00	0.00	0	1,441.00
R210	On 04/08/2016	Bond Future			184.79474		184.79474		184.73744	184.73744			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			137.66093		137.66093		137.63015	137.63015			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			138.54497		138.54497		138.51403	138.51403			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			143.09256		143.09256		143.04859	143.04859			0.00	0.00	0	3,488.00
R212	On 04/08/2016	Bond Future			143.90910		143.90910		143.86474	143.86474			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			9.61327		80.92862		9.80265	79.68396		15.67	0.00	0.00	0	47,458.00
R213	On 04/08/2016	Bond Future			9.66855		82.47621		9.86397	81.20801		15.35	0.00	18,969,528.30	230	462.00
R213	On 03/11/2016	Bond Future			9.72380		80.50223		9.92526	79.21087		15.49	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

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
R214	On 05/05/2016	Bond Future		9.87222	70.21654		10.04612	69.05073		18.88	0.00	8,777,067.50	125	32,449.00
R214	On 04/08/2016	Bond Future		9.92543	71.55933		10.10437	70.37144		18.55	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	393.24000	0.39324	282.17000	0.28217	393.240	18.08	0.11	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,408.29000	1.40829	1,086.97000	1.08697	1,408.290	18.10	0.31	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,453.36000	4.45336	3,733.06000	3.73306	4,453.360	18.59	0.65	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,860.00000	8.86000	7,851.23000	7.85123	8,860.000	19.41	0.87	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future		9.97823	69.63024		10.16217	68.42054		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		26,615.37000	26,615.37000		27,367.08000	27,367.08000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future		27,139.09000	27,139.09000		27,912.55000	27,912.55000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		11.16250	11.16250		11.42750	11.42750		17.29	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		11.36920	11.36920		11.63430	11.63430		17.57	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.21570	5.21570		5.35000	5.35000		15.84	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.18860	5.18860		5.31960	5.31960		16.06	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.27630	1.27630		1.31670	1.31670			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.22280	1.22280		1.25940	1.25940			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>5,021,877,018.35</b>	<b>372,527</b>	<b>3533239.00</b>
<b>Grand Total:</b>												<b>5,021,877,018.35</b>	<b>372,527</b>	<b>3533239.00</b>