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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/04/2016

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 04/04/2016	Any day expiry	14.70750	14.70750		14.85090	14.85090		21.00	0.00	294,150.00	20	0.00	
\$ / R	On 05/04/2016	Any day expiry	14.73700	14.73700		14.85090	14.85090		21.13	0.00	0.00	0	0.00	
\$ / R	On 05/04/2016	Any day expiry	15.35	Call	0.63050	0.00063	12.27840	0.01228	0.630	32.07	0.01	0.00	0	2,500.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	0.05690	0.00006	1.38910	0.00139	0.057	43.74	0.00	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry	14.73700	14.73700		14.85090	14.85090		20.35	0.00	0.00	0	0.00	
\$ / R	On 07/04/2016	Any day expiry	14.73700	14.73700		14.85380	14.85380		20.07	0.00	0.00	0	0.00	
\$ / R	On 07/04/2016	Any day expiry	15.38	Call	6.33590	0.00634	21.36420	0.02136	6.336	27.25	0.04	0.00	0	2,500.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	0.11210	0.00011	1.71090	0.00171	0.112	33.96	0.00	0.00	0	5,000.00
\$ / R	On 08/04/2016	Any day expiry	14.74000	14.74000		14.85670	14.85670		19.93	0.00	0.00	0	90.00	
\$ / R	On 11/04/2016	Any day expiry	14.74890	14.74890		14.86550	14.86550		18.28	0.00	0.00	0	100.00	
\$ / R	On 14/04/2016	Any day expiry	14.75770	14.75770		14.87430	14.87430		19.04	0.00	0.00	0	0.00	
\$ / R	On 14/04/2016	Any day expiry	14.86	Put	243.88330	0.24388	202.48290	0.20248	243.883	19.26	0.58	0.00	0	200.00
\$ / R	On 14/04/2016	Any day expiry	15.50	Call	17.05490	0.01705	41.91260	0.04191	17.055	20.52	0.08	0.00	0	5,000.00
\$ / R	On 15/04/2016	Any day expiry	14.76060	14.76060		14.87730	14.87730		19.20	0.00	0.00	0	2,397.00	
\$ / R	On 15/04/2016	Any day expiry	16.10	Put	1,344.52810	1.34453	1,233.48320	1.23348	1,344.528	24.62	0.98	0.00	0	15,000.00
\$ / R	On 18/04/2016	Any day expiry	14.76940	14.76940		14.88620	14.88620		18.72	0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	11.85510	0.01186	15.26350	0.01526	11.855	17.84	0.05	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	42.71390	0.04271	74.26720	0.07427	42.714	20.34	0.14	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	1.29430	0.00129	2.23580	0.00224	1.294	28.63	0.01	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			14.77520	14.77520	14.89210	14.89210		19.07	0.00	2,573,095.00	175	875.00
\$ / R	On 22/04/2016	Any day expiry			14.78110	14.78110	14.71000	14.71000		19.25	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry			14.78980	14.78980	14.90700	14.90700		18.93	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	3.87790	0.00388	7.20470	0.00720	3.878	23.79	0.01	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			14.79270	14.79270	14.90990	14.90990		19.01	0.00	0.00	0	267.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	0.08040	0.00008	0.08630	0.00009	0.080	27.19	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	10.13860	0.01014	7.72270	0.00772	10.139	20.65	0.03	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	53.02180	0.05302	78.60650	0.07861	53.022	20.97	0.14	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	12.04670	0.01205	22.04270	0.02204	12.047	21.88	0.04	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	5.92540	0.00593	10.32660	0.01033	5.925	23.46	0.02	0.00	0	10,000.00
\$ / R	On 28/04/2016	Any day expiry			14.79850	14.79850	14.91590	14.91590		19.06	0.00	0.00	0	107.00
\$ / R	On 29/04/2016	Any day expiry			14.80150	14.80150	14.91880	14.91880		19.13	0.00	0.00	0	1,100.00
\$ / R	On 03/05/2016	Any day expiry			14.81310	14.81310	14.93070	14.93070		18.87	0.00	0.00	0	0.00
\$ / R	On 03/05/2016	Any day expiry	14.87	Put	346.82760	0.34683	294.08860	0.29409	346.828	19.03	0.52	0.00	0	18,400.00
\$ / R	On 03/05/2016	Any day expiry	15.03	Call	228.59190	0.22859	282.71130	0.28271	228.592	19.41	0.41	0.00	0	18,400.00
\$ / R	On 04/05/2016	Any day expiry			14.81600	14.81600	14.93370	14.93370		18.93	0.00	0.00	0	733.00
\$ / R	On 10/05/2016	Any day expiry			14.83360	14.83360	14.95140	14.95140		18.98	0.00	12,181,950.00	825	825.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	129.18280	0.12918	104.71440	0.10471	129.183	18.42	0.25	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	141.37510	0.14138	175.06370	0.17506	141.375	20.51	0.25	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			14.84240	14.84240	14.96030	14.96030		19.10	0.00	0.00	0	550.00
\$ / R	On 16/05/2016	Any day expiry			14.85130	14.85130	14.96920	14.96920		18.94	0.00	0.00	0	1,880.00
\$ / R	On 17/05/2016	Any day expiry			14.85420	14.85420	14.97220	14.97220		18.98	0.00	0.00	0	100.00
\$ / R	On 18/05/2016	Any day expiry			14.85710	14.85710	14.97510	14.97510		19.02	0.00	0.00	0	0.00
\$ / R	On 18/05/2016	Any day expiry	14.80	Put	361.68250	0.36168	311.19870	0.31120	361.683	18.97	0.46	0.00	0	15,000.00
\$ / R	On 19/05/2016	Any day expiry			14.86010	14.86010	14.97810	14.97810		19.05	0.00	0.00	0	0.00
\$ / R	On 20/05/2016	Any day expiry			14.86300	14.86300	14.98100	14.98100		19.08	0.00	0.00	0	4,700.00
\$ / R	On 23/05/2016	Any day expiry			14.87180	14.87180	14.98990	14.98990		18.95	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry			14.88360	14.88360	15.00180	15.00180		19.15	0.00	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	1.83790	0.00184	1.53980	0.00154	1.838	23.59	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	34.96300	0.03496	27.87410	0.02787	34.963	18.13	0.07	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	114.32480	0.11432	134.51460	0.13451	114.325	21.83	0.18	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	60.67310	0.06067	72.40660	0.07241	60.673	22.96	0.10	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			14.89530	14.89530	15.01360	15.01360		19.01	0.00	0.00	0	831.00
\$ / R	On 06/06/2016	Any day expiry			14.91300	14.91300	15.03140	15.03140		19.04	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	5.34520	0.00535	4.81890	0.00482	5.345	21.62	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	284.52730	0.28453	324.94590	0.32495	284.527	20.22	0.35	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			14.91880	14.91880	15.03730	15.03730		19.12	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	323.59110	0.32359	281.10400	0.28110	323.591	18.75	0.38	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	216.78690	0.21679	248.93950	0.24894	216.787	20.99	0.28	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			14.92180	14.92180	15.04030	15.04030		19.15	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.93350	14.93350	15.05210	15.05210		19.21	0.00	1,118,997,022.00	74,932	695,762.00

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	12.16	Put	6.72310	0.00672	6.10360	0.00610	6.723	21.59	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	21.60290	0.02160	19.52340	0.01952	21.603	19.54	0.04	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	24.76750	0.02477	22.36650	0.02237	24.768	19.29	0.05	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	33.47040	0.03347	30.16960	0.03017	33.470	18.74	0.06	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,487.29600	1.48730	1,599.00010	1.59900	1,487.296	18.06	0.91	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	53.79600	0.05380	46.90010	0.04690	53.796	18.06	0.09	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	57.19940	0.05720	48.98920	0.04899	57.199	18.07	0.10	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	135.68650	0.13569	116.86290	0.11686	135.686	18.18	0.20	2,328,380.43	788	2,394.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	186.26220	0.18626	161.67260	0.16167	186.262	18.23	0.25	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	201.90910	0.20191	174.58870	0.17459	201.909	18.29	0.27	0.00	0	51,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	292.75920	0.29276	255.26530	0.25527	292.759	18.62	0.34	0.00	0	59,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	573.29570	0.57330	643.63750	0.64364	573.296	18.99	0.57	0.00	0	25,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	429.88030	0.42988	380.84870	0.38085	429.880	19.02	0.44	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	455.67440	0.45567	404.70020	0.40470	455.674	19.08	0.46	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	502.14220	0.50214	566.67540	0.56668	502.142	19.19	0.52	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	515.48800	0.51549	460.06500	0.46007	515.488	19.23	0.49	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	521.30320	0.52130	465.29270	0.46529	521.303	19.26	0.49	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	472.43790	0.47244	533.27140	0.53327	472.438	19.32	0.50	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	538.93790	0.53894	481.17140	0.48117	538.938	19.32	0.50	0.00	0	8,340.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.25	Put	696.44170	0.69644	628.52370	0.62852	696.442	19.84	0.58	16,471,212.48	1,900	0.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	213.11600	0.21312	244.50060	0.24450	213.116	21.21	0.26	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.93	Put	1,203.98770	1.20399	1,116.05190	1.11605	1,203.988	21.27	0.74	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	194.93410	0.19493	223.97830	0.22398	194.934	21.42	0.25	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,261.43410	1.26143	1,171.87830	1.17188	1,261.434	21.42	0.75	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	178.33560	0.17834	205.19300	0.20519	178.336	21.63	0.23	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	158.91500	0.15892	183.14910	0.18315	158.915	21.91	0.21	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,481.25490	1.48125	1,386.31860	1.38632	1,481.255	21.97	0.80	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	144.20930	0.14421	166.41170	0.16641	144.209	22.14	0.19	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,691.62510	1.69163	1,592.75910	1.59276	1,691.625	22.46	0.83	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	121.77000	0.12177	141.15690	0.14116	121.770	22.52	0.16	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,825.75790	1.82576	1,724.83980	1.72484	1,825.758	22.74	0.85	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	107.30530	0.10731	124.70570	0.12471	107.305	22.78	0.15	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	85.01540	0.08502	99.12040	0.09912	85.015	23.26	0.12	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	83.51600	0.08352	97.39520	0.09740	83.516	23.30	0.12	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	79.89080	0.07989	93.22040	0.09322	79.891	23.39	0.11	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	2,146.39080	2.14639	2,041.12040	2.04112	2,146.391	23.39	0.89	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.05	Call	76.43290	0.07643	89.23460	0.08923	76.433	23.48	0.11	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	75.76090	0.07576	88.45990	0.08846	75.761	23.50	0.11	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	73.78280	0.07378	86.17580	0.08618	73.783	23.56	0.10	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	34.05050	0.03405	39.99790	0.04000	34.051	25.26	0.05	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	32.22630	0.03223	37.83870	0.03784	32.226	25.39	0.05	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	30.27780	0.03028	35.64570	0.03565	30.278	25.55	0.05	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	29.81200	0.02981	35.12050	0.03512	29.812	25.59	0.05	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	23.56320	0.02356	28.05670	0.02806	23.563	26.21	0.04	0.00	0	1,000.00

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\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	21.56660	0.02157	25.78950	0.02579	21.567	26.45	0.03	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	16.22200	0.01622	19.68770	0.01969	16.222	27.25	0.03	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			14.93650	14.93650	15.05510	15.05510		19.16	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	184.00370	0.18400	211.62670	0.21163	184.004	21.63	0.23	0.00	0	10,000.00
\$ / R	On 24/06/2016	Any day expiry			14.96590	14.96590	15.08470	15.08470		19.36	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	668.40390	0.66840	607.34690	0.60735	668.404	19.80	0.54	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	143.78760	0.14379	166.65380	0.16665	143.788	22.76	0.17	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			14.97770	14.97770	15.09660	15.09660		19.42	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	5.04220	0.00504	4.75050	0.00475	5.042	21.49	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	72.30660	0.07231	65.96810	0.06597	72.307	18.18	0.11	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	157.74510	0.15775	182.40200	0.18240	157.745	22.68	0.19	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	114.19880	0.11420	132.90310	0.13290	114.199	23.43	0.14	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			14.98060	14.98060	15.09950	15.09950		19.44	0.00	0.00	0	200.00
\$ / R	On 29/06/2016	Any day expiry	14.72	Call	688.05180	0.68805	764.66980	0.76467	688.052	19.06	0.59	0.00	0	224.00
\$ / R	On 26/07/2016	Any day expiry			15.06070	15.06070	15.18030	15.18030		19.58	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,784.60900	1.78461	1,693.13300	1.69313	1,784.609	22.42	0.76	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	94.44850	0.09445	103.66350	0.10366	94.449	25.13	0.10	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.06370	15.06370	15.18330	15.18330		19.60	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	7.54120	0.00754	7.13790	0.00714	7.541	19.98	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	107.19560	0.10720	96.04370	0.09604	107.196	18.38	0.13	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	177.76610	0.17777	199.21630	0.19922	177.766	23.27	0.18	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	145.83970	0.14584	163.65500	0.16366	145.840	23.78	0.15	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.10840	15.10840	15.22830	15.22830		19.68	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	35.58930	0.03559	30.16260	0.03016	35.589	18.33	0.05	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	552.13340	0.55213	602.95570	0.60296	552.133	20.38	0.44	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.12030	15.12030	15.24030	15.24030		19.66	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			15.12620	15.12620	15.24630	15.24630		19.76	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,192.35800	1.19236	1,116.06220	1.11606	1,192.358	20.90	0.62	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	200.31680	0.20032	221.14780	0.22115	200.317	23.44	0.18	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			15.15300	15.15300	15.27330	15.27330		19.78	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	10.08280	0.01008	9.50240	0.00950	10.083	18.91	0.02	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	138.52880	0.13853	121.30170	0.12130	138.529	18.44	0.15	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	189.00730	0.18901	207.58640	0.20759	189.007	23.81	0.17	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	167.79700	0.16780	184.38370	0.18438	167.797	24.14	0.15	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			15.16200	15.16200	15.28230	15.28230		19.72	0.00	0.00	0	2,610.00
\$ / R	On 06/09/2016	Any day expiry			15.18580	15.18580	15.30630	15.30630		19.72	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.19170	15.19170	15.31230	15.31230		19.80	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	210.64140	0.21064	186.89910	0.18690	210.641	18.55	0.19	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	265.37170	0.26537	289.29820	0.28930	265.372	23.08	0.22	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			15.19470	15.19470	15.31530	15.31530		19.81	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.20660	15.20660	15.32730	15.32730		19.78	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	657.58060	0.65758	602.43730	0.60244	657.581	19.46	0.42	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	151.58900	0.15159	161.57460	0.16157	151.589	25.40	0.13	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.21260	15.21260	15.33330	15.33330		19.80	0.00	0.00	0	259.00

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		15.22450	15.22450	15.34530	15.34530		19.77	0.00	14,036,989.00	922	163,702.00
\$ / R	13.24	Put	Foreign Exchange Future	108.98210	0.10898		91.18170	0.09118	108.982	18.00	0.11	0.00	0	405.00
\$ / R	13.70	Put	Foreign Exchange Future	202.77930	0.20278		177.11070	0.17711	202.779	18.51	0.18	0.00	0	2,800.00
\$ / R	14.50	Put	Foreign Exchange Future	450.43350	0.45043		408.89950	0.40890	450.433	18.87	0.33	0.00	0	73,000.00
\$ / R	14.70	Put	Foreign Exchange Future	539.75190	0.53975		490.15490	0.49015	539.752	19.13	0.37	0.00	0	2,800.00
\$ / R	16.27	Call	Foreign Exchange Future	483.38470	0.48338		520.14570	0.52015	483.385	21.43	0.35	0.00	0	21,500.00
\$ / R	16.51	Call	Foreign Exchange Future	430.68300	0.43068		463.84560	0.46385	430.683	21.84	0.32	0.00	0	15,000.00
\$ / R	16.66	Call	Foreign Exchange Future	401.07860	0.40108		432.18060	0.43218	401.079	22.09	0.30	0.00	0	5,000.00
\$ / R	17.50	Call	Foreign Exchange Future	266.20520	0.26621		289.03570	0.28904	266.205	23.25	0.21	0.00	0	405.00
\$ / R	17.70	Call	Foreign Exchange Future	242.09950	0.24210		262.89810	0.26290	242.100	23.52	0.19	0.00	0	10,000.00
\$ / R	19.55	Call	Foreign Exchange Future	128.58090	0.12858		135.83530	0.13584	128.581	27.21	0.10	0.00	0	17,500.00
\$ / R		On 28/09/2016	Any day expiry	15.25130	15.25130		15.37230	15.37230		19.86	0.00	0.00	0	0.00
\$ / R	11.80	Put	Any day expiry	13.48100	0.01348		11.69520	0.01170	13.481	18.20	0.02	0.00	0	250.00
\$ / R	13.50	Put	Any day expiry	164.58140	0.16458		142.02980	0.14203	164.581	18.28	0.15	0.00	0	150.00
\$ / R	18.25	Call	Any day expiry	206.51000	0.20651		223.39670	0.22340	206.510	24.21	0.16	0.00	0	250.00
\$ / R	18.41	Call	Any day expiry	194.97690	0.19498		208.68740	0.20869	194.977	24.52	0.15	0.00	0	150.00
\$ / R		On 26/10/2016	Any day expiry	15.33610	15.33610		15.45840	15.45840		19.97	0.00	0.00	0	0.00
\$ / R	11.80	Put	Any day expiry	20.94090	0.02094		17.86550	0.01787	20.941	18.48	0.02	0.00	0	250.00
\$ / R	13.50	Put	Any day expiry	188.82950	0.18883		164.59990	0.16460	188.830	18.35	0.16	0.00	0	150.00
\$ / R	18.77	Call	Any day expiry	225.37620	0.22538		238.85910	0.23886	225.376	24.94	0.16	0.00	0	250.00
\$ / R	18.85	Call	Any day expiry	220.43140	0.22043		233.54020	0.23354	220.431	25.11	0.16	0.00	0	150.00
\$ / R		On 28/11/2016	Any day expiry	15.43660	15.43660		15.56060	15.56060		20.05	0.00	0.00	0	0.00
\$ / R	11.80	Put	Any day expiry	26.74880	0.02675		24.10850	0.02411	26.749	18.25	0.03	0.00	0	250.00
\$ / R	13.50	Put	Any day expiry	211.29670	0.21130		187.14540	0.18715	211.297	18.31	0.16	0.00	0	150.00
\$ / R	19.40	Call	Any day expiry	246.61730	0.24662		261.96350	0.26196	246.617	25.75	0.16	0.00	0	400.00
\$ / R		On 14/12/2016	Any day expiry	15.48540	15.48540		15.61020	15.61020		20.10	0.00	0.00	0	251.00
\$ / R		On 19/12/2016	Foreign Exchange Future	15.50060	15.50060		15.62570	15.62570		20.09	0.00	13,981,541.20	902	42,229.00
\$ / R	11.80	Put	Foreign Exchange Future	24.24500	0.02425		23.61990	0.02362	24.245	17.41	0.03	0.00	0	250.00
\$ / R	13.22	Put	Foreign Exchange Future	163.83050	0.16383		143.84380	0.14384	163.830	17.99	0.13	0.00	0	725.00
\$ / R	13.35	Put	Foreign Exchange Future	191.62960	0.19163		169.31680	0.16932	191.630	18.17	0.15	0.00	0	6,600.00
\$ / R	13.50	Put	Foreign Exchange Future	227.38760	0.22739		202.28450	0.20228	227.388	18.37	0.17	0.00	0	150.00
\$ / R	13.70	Put	Foreign Exchange Future	281.41020	0.28141		252.43070	0.25243	281.410	18.65	0.19	0.00	0	4,000.00
\$ / R	14.50	Put	Foreign Exchange Future	535.64610	0.53565		495.16090	0.49516	535.646	18.94	0.31	0.00	0	8,000.00
\$ / R	14.63	Put	Foreign Exchange Future	591.86270	0.59186		545.14800	0.54515	591.863	19.09	0.33	0.00	0	5,700.00
\$ / R	14.70	Put	Foreign Exchange Future	623.42240	0.62342		575.36050	0.57536	623.422	19.17	0.34	0.00	0	4,000.00
\$ / R	14.80	Put	Foreign Exchange Future	670.05190	0.67005		620.08400	0.62008	670.052	19.29	0.36	0.00	0	40,000.00
\$ / R	14.91	Put	Foreign Exchange Future	723.42530	0.72343		671.37460	0.67137	723.425	19.41	0.37	0.00	0	100.00
\$ / R	14.98	Put	Foreign Exchange Future	758.50400	0.75850		705.15110	0.70515	758.504	19.50	0.39	0.00	0	1,700.00
\$ / R	15.00	Put	Foreign Exchange Future	768.68040	0.76868		714.96220	0.71496	768.680	19.52	0.39	2,219,285.46	368	27,368.00
\$ / R	15.20	Put	Foreign Exchange Future	874.26340	0.87426		816.90670	0.81691	874.263	19.75	0.42	0.00	0	6,985.00
\$ / R	15.21	Put	Foreign Exchange Future	879.72110	0.87972		822.18320	0.82218	879.721	19.76	0.42	0.00	0	3,500.00
\$ / R	15.40	Call	Foreign Exchange Future	1,087.12720	1.08713		1,151.36150	1.15136	1,087.127	19.98	0.55	0.00	0	86,321.00
\$ / R	15.50	Put	Foreign Exchange Future	1,045.07070	1.04507		982.50480	0.98250	1,045.071	20.09	0.47	0.00	0	69,895.00
\$ / R	15.57	Put	Foreign Exchange Future	1,087.34520	1.08735		1,023.23880	1.02324	1,087.345	20.18	0.48	0.00	0	1,400.00

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	15.80	Put	1,231.42500	1.23142		1,162.95160	1.16295	1,231.425	20.47	0.51	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,363.18970	1.36319		1,291.01750	1.29102	1,363.190	20.72	0.54	0.00	0	32,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,501.26290	1.50126		1,425.25290	1.42525	1,501.263	21.00	0.56	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,695.45010	1.69545		1,615.45200	1.61545	1,695.450	21.37	0.60	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,739.73660	1.73974		1,658.89700	1.65890	1,739.737	21.45	0.60	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,859.73970	1.85974		1,776.73240	1.77673	1,859.740	21.67	0.62	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	637.14750	0.63715		677.78530	0.67779	637.148	21.86	0.36	0.00	0	4,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	619.02870	0.61903		658.84530	0.65885	619.029	21.96	0.35	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	608.00870	0.60801		647.17320	0.64717	608.009	22.03	0.35	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	471.11710	0.47112		501.83850	0.50184	471.117	22.99	0.28	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	416.30360	0.41630		443.50170	0.44350	416.304	23.48	0.25	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	371.81490	0.37181		392.23520	0.39224	371.815	24.12	0.22	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	334.51240	0.33451		352.27730	0.35228	334.512	24.97	0.20	0.00	0	17,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	327.71860	0.32772		344.99830	0.34500	327.719	25.14	0.20	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	326.24340	0.32624		343.41640	0.34342	326.243	25.18	0.20	0.00	0	2,310.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	315.57790	0.31558		331.98780	0.33199	315.578	25.47	0.19	0.00	0	83,003.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	308.83420	0.30883		324.76220	0.32476	308.834	25.67	0.19	0.00	0	10,303.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	281.75280	0.28175		295.73740	0.29574	281.753	26.54	0.17	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	279.04520	0.27905		292.83330	0.29283	279.045	26.63	0.17	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	272.13440	0.27213		289.42660	0.28943	272.134	26.63	0.16	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	256.59650	0.25660		281.79200	0.28179	256.597	26.63	0.16	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	242.89730	0.24290		267.11710	0.26712	242.897	26.63	0.15	0.00	0	600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	234.80260	0.23480		258.41340	0.25841	234.803	26.63	0.14	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	221.22900	0.22123		243.80270	0.24380	221.229	26.63	0.14	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	215.63530	0.21564		237.77550	0.23778	215.635	26.63	0.13	769,618.53	368	368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	170.84480	0.17084		189.37360	0.18937	170.845	26.63	0.11	0.00	0	32,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	163.56170	0.16356		181.47710	0.18148	163.562	26.63	0.11	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	147.24300	0.14724		163.75410	0.16375	147.243	26.63	0.10	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	143.40740	0.14341		159.58190	0.15958	143.407	26.63	0.10	0.00	0	69,895.00	
\$ / R	On 13/03/2017	Foreign Exchange Future			15.76280	15.76280		15.88880	15.88880		20.27	0.00	0.00	0	4,647.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	926.54040	0.92654		872.23970	0.87224	926.540	19.62	0.39	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	997.96180	0.99796		941.48690	0.94149	997.962	19.78	0.41	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,196.32210	1.19632		1,134.37630	1.13438	1,196.322	20.21	0.45	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,220.71140	1.22071		1,158.14740	1.15815	1,220.711	20.26	0.46	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,897.76420	1.89776		1,820.76110	1.82076	1,897.764	21.47	0.57	0.00	0	1,800.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	567.34940	0.56735		598.91330	0.59891	567.349	23.53	0.28	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	565.84790	0.56585		597.32390	0.59732	565.848	23.54	0.28	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	492.11710	0.49212		516.81960	0.51682	492.117	24.26	0.25	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	456.47690	0.45648		476.69280	0.47669	456.477	24.89	0.23	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	275.15620	0.27516		295.27100	0.29527	275.156	26.74	0.15	0.00	0	1,800.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			16.01910	16.01910		16.14240	16.14240		20.85	0.00	0.00	0	0.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			16.24140	16.24140		16.36260	16.36260		21.31	0.00	0.00	0	0.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.93350	14.93350		15.05210	15.05210		19.21	0.00	552,539.50	37	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 MAXI	On 19/09/2016	Foreign Exchange Future			15.22450		15.22450		15.34530	15.34530		19.77	0.00	167,469.50	11	152.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.50060		15.50060		15.62570	15.62570		20.09	0.00	0.00	0	15.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.76280		15.76280		15.88880	15.88880		20.27	0.00	0.00	0	0.00
£ / R	On 15/04/2016	Any day expiry			21.07800		21.07800		21.10960	21.10960		18.80	0.00	1,010,304.00	48	121.00
£ / R	On 28/04/2016	Any day expiry			21.13260		21.13260		21.16490	21.16490		18.33	0.00	717,621.00	34	157.00
£ / R	On 31/05/2016	Any day expiry			21.13890		21.13890		21.17110	21.17110		18.31	0.00	0.00	0	34.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.32850		21.32850		21.36140	21.36140		19.34	0.00	2,132,850.00	100	57,391.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	86.68110		0.08668		94.59980	0.09460	86.681	21.86	0.09	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	32.09010		0.03209		35.79830	0.03580	32.090	26.39	0.03	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			21.70840		21.70840		21.74250	21.74250		20.02	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	888.56710		0.88857		888.72930	0.88873	888.567	20.05	0.40	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	235.81350		0.23581		249.63650	0.24964	235.813	23.55	0.15	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			21.75790		21.75790		21.79180	21.79180		20.35	0.00	0.00	0	513.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.17300		22.17300		22.21000	22.21000		20.56	0.00	0.00	0	5.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	99.92940		0.09993		104.34130	0.10434	99.929	20.51	0.06	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	216.44080		0.21644		223.43610	0.22344	216.441	19.59	0.11	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	1,121.23380		1.12123		1,126.18300	1.12618	1,121.234	20.12	0.39	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	2,051.92990		2.05193		2,052.29330	2.05229	2,051.930	21.09	0.55	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	818.79770		0.81880		849.68240	0.84968	818.798	22.09	0.33	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	431.58260		0.43158		451.07460	0.45107	431.583	23.84	0.19	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			22.57080		22.57080		22.60870	22.60870		20.74	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry			22.75890		22.75890		22.79390	22.79390		20.12	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			22.96560		22.96560		22.99900	22.99900			0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13443		0.13443		0.13424	0.13424		22.80	0.00	0.00	0	4,941.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13751		0.13751		0.13732	0.13732		22.10	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14053		0.14053		0.14036	0.14036		21.85	0.00	0.00	0	5,731.00
€ / R	On 15/04/2016	Any day expiry			16.80020		16.80020		16.89770	16.89770		20.66	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			16.84050		16.84050		16.93850	16.93850		20.55	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry			16.84770		16.84770		16.94590	16.94590		20.61	0.00	16,851.30	1	1.00
€ / R	On 29/04/2016	Any day expiry			16.85140		16.85140		16.94950	16.94950		20.69	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			16.95340		16.95340		17.05290	17.05290		20.38	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			16.96110		16.96110		17.06070	17.06070		20.42	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.02690		17.02690		17.12710	17.12710		20.46	0.00	19,393,639.10	1,139	81,102.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	20.09150		0.02009		18.68330	0.01868	20.092	22.59	0.03	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	132.03320		0.13203		0.00000	0.00000	132.033	19.74	0.16	16,185,250.68	5,824	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,254.20120		1.25420		1,336.84290	1.33684	1,254.201	19.74	0.79	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	413.55170		0.41355		379.26250	0.37926	413.552	20.11	0.38	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	593.28990		0.59329		549.95830	0.54996	593.290	20.42	0.48	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	1,105.34260		1.10534		1,042.06910	1.04207	1,105.343	21.52	0.66	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	65.58350		0.06558		75.62760	0.07563	65.584	24.32	0.08	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.41670		17.41670		17.51970	17.51970		20.60	0.00	0.00	0	6,010.00

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			17.79410		17.79410		17.90310	17.90310		20.67	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	568.12290		0.56812		545.12660	0.54513	568.123	19.72	0.28	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	763.65130		0.76365		734.72130	0.73472	763.651	19.86	0.35	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	477.23070		0.47723		506.18770	0.50619	477.231	23.74	0.25	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	369.98160		0.36998		386.71110	0.38671	369.982	25.38	0.19	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.15860		18.15860		18.26860	18.26860		20.72	0.00	0.00	0	2,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.40274		102.40274		102.41464	102.41464			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.61534		99.61534		99.59913	99.59913			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			98.46938		98.46938		98.43872	98.43872			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.14583		100.14583		100.15147	100.15147			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.18282		100.18282		100.19079	100.19079			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.92821		99.92821		99.93874	99.93874			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.56126		100.56126		100.57771	100.57771			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.03070		100.03070		100.05242	100.05242			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.89517		99.89517		99.91997	99.91997			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.72885		100.72885		100.75151	100.75151			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.23057		100.23057		100.26442	100.26442			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			99.69868		99.69868		99.74004	99.74004			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			473.74900		473.74900		473.60100	473.60100			0.00	9,474,980.00	2	7.00
AL37	On 04/08/2016	Index Future			482.69600		482.69600		482.55200	482.55200			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			545.55000		545.55000		545.30100	545.30100			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			555.85300		555.85300		555.60800	555.60800			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			494.36700		494.36700		494.17000	494.17000			0.00	0.00	0	499.00
ALBI	On 04/08/2016	Index Future			503.70300		503.70300		503.51000	503.51000			0.00	0.00	0	133.00
ALBI	On 03/11/2016	Index Future			513.42500		513.42500		513.23800	513.23800			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.33280		11.33280		11.45930	11.45930		15.77	0.00	0.00	0	6,776.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.50480		11.50480		11.63230	11.63230		16.09	0.00	575,240.00	50	1,416.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.67150		11.67150		11.80130	11.80130		16.17	0.00	0.00	0	330.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.83270		11.83270		11.96290	11.96290		16.28	0.00	0.00	0	4,216.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.43870		11.43870		11.49710	11.49710		15.89	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.66260		11.66260		11.72270	11.72270		16.23	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future			15.60770		15.60770		15.68790	15.68790		20.00	0.00	0.00	0	6,413.00
CHF / R	On 19/09/2016	Foreign Exchange Future			15.98790		15.98790		16.07100	16.07100		20.49	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CNH / R	On 13/06/2016	Foreign Exchange Future		2.29720	2.29720		2.31410	2.31410		19.30	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future		2.32900	2.32900		2.34640	2.34640		19.89	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.29310	2.29310		2.30330	2.30330		20.92	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.34710	2.34710		2.35730	2.35730		21.30	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		129.74950	129.74950		129.73573	129.73573			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		10.70799	76.06676		10.71402	76.02891			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future		10.79751	77.51928		10.80361	77.48154			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future		10.88598	75.20694		10.89206	75.16985			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		10.89413	79.76336		10.90022	79.72044			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		493.47800	493.47800		493.29400	493.29400			0.00	9,869,560.00	2	476.00
GOVI	On 04/08/2016	GOVI		502.79700	502.79700		502.61700	502.61700			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI		512.50300	512.50300		512.32800	512.32800			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		1.92650	1.92650		1.94190	1.94190		19.30	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.96420	1.96420		1.98000	1.98000		19.33	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.99910	1.99910		2.01550	2.01550		19.69	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.03190	2.03190		2.04830	2.04830		19.94	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future		124.36942	124.36942		124.35678	124.35678			0.00	0.00	0	4,532.00
I2025	On 04/08/2016	Bond Future		125.48702	125.48702		125.47555	125.47555			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	103.98357		103.98357		103.97286	103.97286			0.00	0.00	0	1,032.00
I2033	On 04/08/2016	Bond Future	105.97791		105.97791		105.96811	105.96811			0.00	0.00	0	1,564.00
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	129.05489		129.05489		129.26442	129.26442			0.00	0.00	0	16,932.00
I2038	On 04/08/2016	Bond Future	130.10399		130.10399		130.31884	130.31884			0.00	0.00	0	680.00
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	129.81456		129.81456		129.23990	129.23990			0.00	0.00	0	12,687.00
I2046	On 04/08/2016	Bond Future	132.30416		132.30416		131.72014	131.72014			0.00	0.00	0	590.00
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	137.51451		137.51451		137.49956	137.49956			0.00	0.00	0	14,861.00
I2050	On 04/08/2016	Bond Future	138.57448		138.57448		138.56080	138.56080			0.00	0.00	0	1,600.00
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	238.53900		238.53900		238.36700	238.36700			0.00	0.00	0	977.00
IGOV	On 04/08/2016	Index Future	243.06400		243.06400		242.89200	242.89200			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	247.77400		247.77400		247.60400	247.60400			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	646.81400		646.81400		646.53300	646.53300			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	658.73800		658.73800		658.45800	658.45800			0.00	0.00	0	157.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.26000		92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.34000		92.66000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.49000		92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.54000		92.46000		7.54000	92.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.63000		92.37000		7.63000	92.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.80000		92.20000		7.80000	92.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.94000		92.06000		7.94000	92.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.06000		91.94000		8.06000	91.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.18000		91.82000		8.18000	91.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.26000		91.74000		8.26000	91.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	8.34000		91.66000		8.34000	91.66000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.14650		0.14650		0.14650	0.14650			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.14640		0.14640		0.14640	0.14640			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.14670		0.14670		0.14670	0.14670			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.07020		0.07020		0.07080	0.07080			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06490		0.06490		0.06540	0.06540			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NGN / R	On 19/12/2016	Foreign Exchange Future			0.06110		0.06110		0.06160	0.06160			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.18180		10.18180		10.28690	10.28690		17.26	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.33570		10.33570		10.44220	10.44220		17.53	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.48590		10.48590		10.59470	10.59470		17.69	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.37540		1.37540		1.37580	1.37580			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.38970		1.38970		1.38990	1.38990			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.40300		1.40300		1.40340	1.40340			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.41190		1.41190		1.41210	1.41210			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.14020		1.14020		1.13790	1.13790			0.00	0.00	0	9,121.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.14400		1.14400		1.14170	1.14170			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.14800		1.14800		1.14570	1.14570			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.16824		112.94090		9.17398	112.90016		11.38	0.00	0.00	0	55,577.00
R186	On 05/05/2016	Bond Future	8.75	Call	443.00000		0.44300		485.53000	0.48553	443.000	11.22	0.21	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	3,469.07000		3.46907		3,552.34000	3.55234	3,469.070	11.22	0.79	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	2,910.21000		2.91021		2,998.37000	2.99837	2,910.210	11.25	0.72	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	1,797.46000		1.79746		1,844.14000	1.84414	1,797.460	11.38	0.57	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	187.52000		0.18752		225.52000	0.22552	187.520	11.74	0.10	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	168.00000		0.16800		203.57000	0.20357	168.000	11.76	0.09	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	129.14000		0.12914		159.36000	0.15936	129.140	11.80	0.07	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.22657		109.79323		9.23236	109.75296		11.59	0.00	0.00	0	521.00
R186	On 04/08/2016	Bond Future	10.00	Put	1,070.02000		1.07002		1,108.07000	1.10807	1,070.020	12.04	0.23	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			295.77120		295.77120		295.36413	295.36413			0.00	0.00	0	2,130.00
R197	On 04/08/2016	Bond Future			294.94689		294.94689		294.53530	294.53530			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			242.75920		242.75920		242.73392	242.73392		9.10	0.00	0.00	0	42,524.00
R202	On 04/08/2016	Bond Future			243.96390		243.96390		243.94102	243.94102		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			9.00950		95.18249		9.01528	95.15471		8.92	0.00	0.00	0	8,731.00
R2023	On 04/08/2016	Bond Future			9.07179		96.99999		9.07764	96.97270		8.54	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.13582		94.92101		9.14160	94.89487		8.60	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

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 05/05/2016	Bond Future		8.07776	101.45405		8.08405	101.44614		1.93	0.00	0.00	0	53,812.00
R203	On 04/08/2016	Bond Future		8.16608	103.39134		8.17282	103.38438		1.58	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future		8.27406	101.19383		8.28064	101.18852		1.31	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		9.56920	90.32217		9.57496	90.28236			0.00	0.00	0	17,364.00
R2030	On 04/08/2016	Bond Future		9.63215	88.03861		9.63796	87.99906			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		9.71353	89.15573		9.71927	89.11376		15.70	0.00	0.00	0	9,481.00
R2032	On 04/08/2016	Bond Future		9.77547	90.85819		9.78126	90.81641		15.37	0.00	0.00	0	76.00
R2032	On 03/11/2016	Bond Future		9.83409	88.43442		9.83985	88.39340		15.50	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		9.81763	93.68375		9.81829	93.67849			0.00	0.00	0	5,096.00
R2035	On 04/08/2016	Bond Future		9.87712	95.47265		9.87767	95.46831			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		9.86402	90.36142		9.86472	90.35587		17.02	0.00	0.00	0	39,888.00
R2037	On 05/05/2016	Bond Future	9.67	Call	1,115.63000	1.11563	1,193.28000	1.19328	1,115.630	16.88	0.37	0.00	0	500.00
R2037	On 04/08/2016	Bond Future		9.92707	87.82803		9.92766	87.82341		17.50	0.00	0.00	0	221.00
R2037	On 03/11/2016	Bond Future		9.98217	89.50567		9.98258	89.50250		16.89	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		8.45724	102.01441		8.46865	101.98830		3.67	0.00	0.00	0	33,783.00
R204	On 04/08/2016	Bond Future		8.55021	99.92106		8.56245	99.89553		3.42	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		8.64033	101.82952		8.65320	101.80526		3.14	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		9.93923	93.94187		9.93994	93.93589		17.53	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future		10.00298	91.22637		10.00359	91.22130		18.04	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		9.95859	91.06147		9.95928	91.05564		18.17	0.00	0.00	0	20,223.00
R2044	On 04/08/2016	Bond Future		10.02062	88.41627		10.02121	88.41135		18.71	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		10.07494	90.10512		10.07536	90.10165		18.06	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		9.94634	90.19833		9.94696	90.19299		18.67	0.00	15,333,716.10	170	62,672.00
R2048	On 04/08/2016	Bond Future		10.00255	91.92073		10.00308	91.91622		18.33	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		10.05833	89.23739		10.05868	89.23444		18.57	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
R2048	On 28/02/2048	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	8.64898	97.96095	8.65507	97.94259				5.17	0.00	62,695,008.00	640	67,366.00
R207	On 05/05/2016	Bond Future	7.56	Call	5.00000	0.00500	6.85000	0.00685	5.000	4.98	0.01	0.00	0	43.00
R207	On 04/08/2016	Bond Future	8.73344	96.18703	8.73967	96.16939				4.95	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.84801	96.39752	8.85369	96.38347				4.42	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,622.83000	1.62283	1,623.08000	1.62308	1,622.830	4.41	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
R208	On 05/05/2016	Bond Future	8.74221	92.93292	8.74808	92.91106				6.83	0.00	0.00	0	46,641.00
R208	On 04/08/2016	Bond Future	8.81108	94.70748	8.81705	94.68620				6.43	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future	8.87620	93.11338	8.88209	93.09331				6.36	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	9.74580	70.20460	9.75146	70.16717				18.08	0.00	0.00	0	29,682.00
R209	On 05/05/2016	Bond Future	8.25	Call	2.44000	0.00244	3.81000	0.00381	2.440	17.61	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	138.03000	0.13803	162.24000	0.16224	138.030	17.61	0.09	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future	9.80038	71.54514	9.80608	71.50781				17.76	0.00	0.00	0	190.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,783.28000	1.78328	1,802.78000	1.80278	1,783.280	17.49	0.38	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,308.42000	2.30842	2,326.84000	2.32684	2,308.420	17.58	0.45	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	3,263.87000	3.26387	3,318.65000	3.31865	3,263.870	17.63	0.52	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	1,616.90000	1.61690	1,661.27000	1.66127	1,616.900	18.01	0.32	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,027.24000	6.02724	6,026.99000	6.02699	6,027.240	18.27	0.77	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future	9.85173	69.76078	9.85741	69.72393				17.96	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	181.93385	181.93385	181.91538	181.91538					0.00	0.00	0	1,441.00
R210	On 04/08/2016	Bond Future	185.42304	185.42304	185.40621	185.40621					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	137.80291	137.80291	137.79328	137.79328					0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future	138.68609	138.68609	138.67783	138.67783					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
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	143.59738		143.59738		143.58317	143.58317			0.00	0.00	0	3,488.00
R212	On 04/08/2016	Bond Future	144.41989		144.41989		144.40709	144.40709			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	9.60629		80.97503		9.61196	80.93733		15.55	0.00	24,940,309.24	308	47,741.00
R213	On 04/08/2016	Bond Future	9.66169		82.52126		9.66740	82.48376		15.23	0.00	0.00	0	462.00
R213	On 03/11/2016	Bond Future	9.71702		80.54621		9.72270	80.50936		15.34	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/05/2016	Bond Future	9.87038		70.22906		9.87602	70.19071		18.81	0.00	0.00	0	32,450.00
R214	On 04/08/2016	Bond Future	9.92383		71.57101		9.92952	71.53179		18.48	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	360.03000	0.36003	372.66000	0.37266	360.030	18.00	0.11	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,364.24000	1.36424	1,384.66000	1.38466	1,364.240	18.14	0.30	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,425.35000	4.42535	4,435.90000	4.43590	4,425.350	18.74	0.65	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,831.49000	8.83149	8,818.09000	8.81809	8,831.490	19.36	0.88	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future	9.97683		69.63959		9.98251	69.60169		18.71	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	26,409.20000	26,409.20000			26,555.13000	26,555.13000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	26,930.38000	26,930.38000			27,080.21000	27,080.21000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.03840	11.03840			11.12950	11.12950		16.67	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	11.23940	11.23940			11.33420	11.33420		17.08	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.21170	5.21170			5.21800	5.21800		15.40	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	5.18620	5.18620			5.19140	5.19140		15.73	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.30440	1.30440			1.31380	1.31380			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.24800	1.24800			1.25830	1.25830			0.00	0.00	0	0.00

Total for Derivatives : **1,346,918,582.52** **89,566** **3684776.00**

Grand Total: **1,346,918,582.52** **89,566** **3684776.00**