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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/04/2016

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 05/04/2016	Any day expiry	15.03370	15.03370	14.73700	14.73700			21.00	0.00	0.00	0	0.00
\$ / R	On 06/04/2016	Any day expiry	15.01780	15.01780	14.73700	14.73700			20.99	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	15.01790	15.01790	14.73700	14.73700			20.55	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	15.38	Call	15.12090	0.01512	6.33590	0.00634	15.121	25.97	0.11	0	2,500.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	0.15080	0.00015	0.11210	0.00011	0.151	34.88	0.00	0	5,000.00
\$ / R	On 08/04/2016	Any day expiry	15.01790	15.01790	14.74000	14.74000			20.41	0.00	0.00	0	90.00
\$ / R	On 11/04/2016	Any day expiry	15.02680	15.02680	14.74890	14.74890			18.47	0.00	0.00	0	100.00
\$ / R	On 14/04/2016	Any day expiry	15.03570	15.03570	14.75770	14.75770			19.24	0.00	0.00	0	0.00
\$ / R	On 14/04/2016	Any day expiry	14.86	Put	106.35810	0.10636	243.88330	0.24388	106.358	19.31	0.34	0	200.00
\$ / R	On 14/04/2016	Any day expiry	15.50	Call	41.26430	0.04126	17.05490	0.01705	41.264	19.81	0.17	0	5,000.00
\$ / R	On 15/04/2016	Any day expiry	15.03870	15.03870	14.76060	14.76060			19.39	0.00	0.00	0	2,397.00
\$ / R	On 15/04/2016	Any day expiry	16.10	Put	1,069.92510	1.06993	1,344.52810	1.34453	1,069.925	22.99	0.96	0	15,000.00
\$ / R	On 18/04/2016	Any day expiry	15.04770	15.04770	14.76940	14.76940			18.82	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	6.41180	0.00641	11.85510	0.01186	6.412	20.80	0.03	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	86.53670	0.08654	42.71390	0.04271	86.537	19.66	0.26	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	2.11290	0.00211	1.29430	0.00129	2.113	27.79	0.01	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 20/04/2016	Any day expiry			15.05370	15.05370		14.77520	14.77520	19.07	0.00	0.00	0	875.00
\$ / R			On 22/04/2016	Any day expiry			15.05970	15.05970		14.78110	14.78110	19.25	0.00	0.00	0	0.00
\$ / R			On 25/04/2016	Any day expiry			15.06860	15.06860		14.78980	14.78980	18.89	0.00	0.00	0	0.00
\$ / R			On 25/04/2016	Any day expiry	16.81	Call	6.23230	0.00623	3.87790	0.00388	6.232	22.75	0.02	0.00	0	10,000.00
\$ / R			On 26/04/2016	Any day expiry			15.07160	15.07160		14.79270	14.79270	18.97	0.00	0.00	0	267.00
\$ / R			On 26/04/2016	Any day expiry	11.80	Put	0.05190	0.00005	0.08040	0.00008	0.052	29.06	0.00	0.00	0	250.00
\$ / R			On 26/04/2016	Any day expiry	13.50	Put	5.52860	0.00553	10.13860	0.01014	5.529	22.30	0.02	0.00	0	150.00
\$ / R			On 26/04/2016	Any day expiry	15.66	Call	93.22070	0.09322	53.02180	0.05302	93.221	20.41	0.22	0.00	0	250.00
\$ / R			On 26/04/2016	Any day expiry	16.29	Call	21.80810	0.02181	12.04670	0.01205	21.808	21.19	0.07	0.00	0	150.00
\$ / R			On 26/04/2016	Any day expiry	16.69	Call	8.65000	0.00865	5.92540	0.00593	8.650	22.07	0.03	0.00	0	10,000.00
\$ / R			On 28/04/2016	Any day expiry			15.07760	15.07760		14.79850	14.79850	19.10	0.00	0.00	0	107.00
\$ / R			On 29/04/2016	Any day expiry			15.08060	15.08060		14.80150	14.80150	19.17	0.00	0.00	0	1,100.00
\$ / R			On 03/05/2016	Any day expiry			15.09260	15.09260		14.81310	14.81310	18.89	0.00	0.00	0	0.00
\$ / R			On 03/05/2016	Any day expiry	14.87	Put	210.81560	0.21082	346.82760	0.34683	210.816	18.70	0.38	0.00	0	18,400.00
\$ / R			On 03/05/2016	Any day expiry	15.03	Call	345.60060	0.34560	228.59190	0.22859	345.601	18.83	0.54	0.00	0	18,400.00
\$ / R			On 04/05/2016	Any day expiry			15.09560	15.09560		14.81600	14.81600	18.95	0.00	0.00	0	733.00
\$ / R			On 10/05/2016	Any day expiry			15.11360	15.11360		14.83360	14.83360	18.94	0.00	0.00	0	825.00
\$ / R			On 10/05/2016	Any day expiry	14.28	Put	68.47800	0.06848	129.18280	0.12918	68.478	18.24	0.15	0.00	0	8,403.00
\$ / R			On 10/05/2016	Any day expiry	15.51	Call	210.29180	0.21029	141.37510	0.14138	210.292	19.87	0.35	0.00	0	8,403.00
\$ / R			On 13/05/2016	Any day expiry			15.12260	15.12260		14.84240	14.84240	19.08	0.00	0.00	0	550.00
\$ / R			On 16/05/2016	Any day expiry			15.13160	15.13160		14.85130	14.85130	19.02	0.00	0.00	0	1,880.00
\$ / R			On 17/05/2016	Any day expiry			15.13460	15.13460		14.85420	14.85420	19.07	0.00	0.00	0	100.00
\$ / R			On 18/05/2016	Any day expiry			15.13760	15.13760		14.85710	14.85710	19.11	0.00	0.00	0	0.00
\$ / R			On 18/05/2016	Any day expiry	14.80	Put	238.47790	0.23848	361.68250	0.36168	238.478	18.73	0.35	0.00	0	15,000.00
\$ / R			On 19/05/2016	Any day expiry			15.14060	15.14060		14.86010	14.86010	19.14	0.00	0.00	0	0.00
\$ / R			On 20/05/2016	Any day expiry			15.14360	15.14360		14.86300	14.86300	19.18	0.00	0.00	0	4,700.00
\$ / R			On 23/05/2016	Any day expiry			15.15260	15.15260		14.87180	14.87180	19.05	0.00	0.00	0	0.00
\$ / R			On 25/05/2016	Any day expiry			15.15860	15.15860		15.20960	15.20960	19.12	0.00	4,334,736.00	285	285.00
\$ / R			On 27/05/2016	Any day expiry			15.16460	15.16460		14.88360	14.88360	19.18	0.00	7,610,800.00	500	1,000.00
\$ / R			On 27/05/2016	Any day expiry	11.80	Put	1.12910	0.00113	1.83790	0.00184	1.129	24.24	0.00	0.00	0	250.00
\$ / R			On 27/05/2016	Any day expiry	13.50	Put	21.10570	0.02111	34.96300	0.03496	21.106	18.73	0.05	0.00	0	150.00
\$ / R			On 27/05/2016	Any day expiry	16.13	Call	159.27110	0.15927	114.32480	0.11432	159.271	21.27	0.23	0.00	0	250.00
\$ / R			On 27/05/2016	Any day expiry	16.70	Call	85.76120	0.08576	60.67310	0.06067	85.761	22.45	0.14	0.00	0	150.00
\$ / R			On 31/05/2016	Any day expiry			15.17660	15.17660		14.89530	14.89530	19.04	0.00	1,963,299.00	130	961.00
\$ / R			On 06/06/2016	Any day expiry			15.19450	15.19450		14.91300	14.91300	19.15	0.00	0.00	0	0.00
\$ / R			On 06/06/2016	Any day expiry	12.20	Put	3.69620	0.00370	5.34520	0.00535	3.696	22.43	0.01	0.00	0	1,000.00
\$ / R			On 06/06/2016	Any day expiry	15.45	Call	378.46720	0.37847	284.52730	0.28453	378.467	19.68	0.43	0.00	0	1,000.00
\$ / R			On 08/06/2016	Any day expiry			15.20050	15.20050		14.91880	14.91880	19.25	0.00	0.00	0	0.00
\$ / R			On 08/06/2016	Any day expiry	14.60	Put	220.96860	0.22097	323.59110	0.32359	220.969	18.50	0.29	0.00	0	8,219.00
\$ / R			On 08/06/2016	Any day expiry	15.78	Call	289.19570	0.28920	216.78690	0.21679	289.196	20.46	0.35	0.00	0	8,219.00
\$ / R			On 09/06/2016	Any day expiry			15.20350	15.20350		14.92180	14.92180	19.29	0.00	0.00	0	264.00
\$ / R			On 13/06/2016	Foreign Exchange Future			15.21560	15.21560		14.93350	14.93350	19.28	0.00	924,971,539.60	60,791	682,664.00
\$ / R			On 13/06/2016	Foreign Exchange Future	12.16	Put	4.73240	0.00473	6.72310	0.00672	4.732	22.35	0.01	0.00	0	330.00
\$ / R			On 13/06/2016	Foreign Exchange Future	12.91	Put	15.17390	0.01517	21.60290	0.02160	15.174	20.32	0.03	0.00	0	6,600.00

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	13.00	Put	17.39360	0.01739	24.76750	0.02477	17.394	20.08	0.03	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	23.50010	0.02350	33.47040	0.03347	23.500	19.54	0.04	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,752.25150	1.75225	1,487.29600	1.48730	1,752.251	18.73	0.93	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	36.65150	0.03665	53.79600	0.05380	36.652	18.73	0.07	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	38.29920	0.03830	57.19940	0.05720	38.299	18.65	0.07	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	87.74110	0.08774	135.68650	0.13569	87.741	18.25	0.14	0.00	0	2,394.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	124.30610	0.12431	186.26220	0.18626	124.306	18.29	0.18	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	134.99920	0.13500	201.90910	0.20191	134.999	18.31	0.19	0.00	0	51,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	184.56910	0.18457	0.00000	0.00000	184.569	18.35	0.25	1,870,350.30	500	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	199.84130	0.19984	292.75920	0.29276	199.841	18.41	0.26	0.00	0	59,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	736.20750	0.73621	573.29570	0.57330	736.208	18.76	0.65	0.00	0	25,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	308.80390	0.30880	429.88030	0.42988	308.804	18.78	0.35	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	329.88390	0.32988	455.67440	0.45567	329.884	18.84	0.37	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	650.94940	0.65095	502.14220	0.50214	650.949	18.94	0.61	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	379.19790	0.37920	515.48800	0.51549	379.198	18.98	0.40	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	383.88300	0.38388	521.30320	0.52130	383.883	18.99	0.41	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	613.72920	0.61373	472.43790	0.47244	613.729	19.03	0.58	5,350,882.05	600	54,233.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	398.12920	0.39813	538.93790	0.53894	398.129	19.03	0.42	98,375,984.92	15,680	7,840.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	281.46890	0.28147	213.11600	0.21312	281.469	20.69	0.33	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.93	Put	988.51530	0.98852	1,203.98770	1.20399	988.515	20.76	0.68	15,372,374.40	1,500	0.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	257.72920	0.25773	194.93410	0.19493	257.729	20.90	0.31	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,042.12920	1.04213	1,261.43410	1.26143	1,042.129	20.90	0.69	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	236.01350	0.23601	178.33560	0.17834	236.013	21.11	0.28	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	210.49780	0.21050	158.91500	0.15892	210.498	21.37	0.26	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,249.41690	1.24942	1,481.25490	1.48125	1,249.417	21.44	0.75	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	197.93260	0.19793	0.00000	0.00000	197.933	21.52	0.25	4,491,556.20	1,200	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	191.09990	0.19110	144.20930	0.14421	191.100	21.60	0.24	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,450.49960	1.45050	1,691.62510	1.69163	1,450.500	21.93	0.79	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	161.80280	0.16180	121.77000	0.12177	161.803	21.99	0.21	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,580.14130	1.58014	1,825.75790	1.82576	1,580.141	22.24	0.81	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	143.23100	0.14323	107.30530	0.10731	143.231	22.28	0.19	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	113.60390	0.11360	85.01540	0.08502	113.604	22.77	0.15	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	111.59720	0.11160	83.51600	0.08352	111.597	22.80	0.15	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	106.74090	0.10674	79.89080	0.07989	106.741	22.89	0.14	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,891.14090	1.89114	2,146.39080	2.14639	1,891.141	22.89	0.86	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.05	Call	102.10490	0.10210	76.43290	0.07643	102.105	22.98	0.14	1,564,655.74	750	0.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	101.20240	0.10120	75.76090	0.07576	101.202	23.00	0.14	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	98.54750	0.09855	73.78280	0.07378	98.548	23.06	0.13	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	44.96960	0.04497	34.05050	0.03405	44.970	24.72	0.07	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	42.42740	0.04243	32.22630	0.03223	42.427	24.85	0.06	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	39.71610	0.03972	30.27780	0.03028	39.716	24.99	0.06	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	39.06860	0.03907	29.81200	0.02981	39.069	25.03	0.06	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	30.76860	0.03077	23.56320	0.02356	30.769	25.65	0.05	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	28.16680	0.02817	21.56660	0.02157	28.167	25.90	0.04	0.00	0	25,000.00

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\$ / R On 13/06/2016 Foreign Exchange Future	19.00	Call	21.20330		0.02120		16.22200	0.01622	21.203	26.73	0.03	0.00	0	2,700.00
\$ / R On 14/06/2016 Any day expiry			15.21860		15.21860		14.93650	14.93650		19.32	0.00	0.00	0	0.00
\$ / R On 14/06/2016 Any day expiry	16.09	Call	242.91880		0.24292		184.00370	0.18400	242.919	21.11	0.29	0.00	0	10,000.00
\$ / R On 24/06/2016 Any day expiry			15.24860		15.24860		14.96590	14.96590		19.55	0.00	0.00	0	0.00
\$ / R On 24/06/2016 Any day expiry	15.17	Put	513.98140		0.51398		668.40390	0.66840	513.981	19.45	0.46	0.00	0	7,900.00
\$ / R On 24/06/2016 Any day expiry	16.64	Call	186.87280		0.18687		143.78760	0.14379	186.873	22.28	0.22	0.00	0	7,900.00
\$ / R On 28/06/2016 Any day expiry			15.26060		15.26060		14.97770	14.97770		19.53	0.00	0.00	0	0.00
\$ / R On 28/06/2016 Any day expiry	11.80	Put	4.12450		0.00412		5.04220	0.00504	4.124	22.49	0.01	0.00	0	250.00
\$ / R On 28/06/2016 Any day expiry	13.50	Put	52.14290		0.05214		72.30660	0.07231	52.143	18.83	0.08	0.00	0	150.00
\$ / R On 28/06/2016 Any day expiry	16.62	Call	203.26910		0.20327		157.74510	0.15775	203.269	22.20	0.23	0.00	0	250.00
\$ / R On 28/06/2016 Any day expiry	17.04	Call	147.84900		0.14785		114.19880	0.11420	147.849	22.98	0.17	0.00	0	150.00
\$ / R On 29/06/2016 Any day expiry			15.26360		15.26360		14.98060	14.98060		19.57	0.00	0.00	0	200.00
\$ / R On 29/06/2016 Any day expiry	14.72	Call	859.42590		0.85943		688.05180	0.68805	859.426	18.89	0.67	0.00	0	224.00
\$ / R On 26/07/2016 Any day expiry			15.34580		15.34580		15.06070	15.06070		19.73	0.00	0.00	0	0.00
\$ / R On 26/07/2016 Any day expiry	16.60	Put	1,556.94630		1.55695	1,784.60900	1.78461	1,556.946	21.94	0.72	0.00	0.00	0	7,229.00
\$ / R On 26/07/2016 Any day expiry	18.19	Call	113.81920		0.11382		94.44850	0.09445	113.819	24.50	0.12	0.00	0	7,229.00
\$ / R On 27/07/2016 Any day expiry			15.34890		15.34890		15.06370	15.06370		19.74	0.00	0.00	0	2,110.00
\$ / R On 27/07/2016 Any day expiry	11.80	Put	6.39710		0.00640		7.54120	0.00754	6.397	20.90	0.01	0.00	0	250.00
\$ / R On 27/07/2016 Any day expiry	13.50	Put	77.24960		0.07725		107.19560	0.10720	77.250	18.63	0.10	0.00	0	150.00
\$ / R On 27/07/2016 Any day expiry	17.13	Call	221.00160		0.22100		177.76610	0.17777	221.002	22.85	0.21	0.00	0	250.00
\$ / R On 27/07/2016 Any day expiry	17.45	Call	181.08790		0.18109		145.83970	0.14584	181.088	23.35	0.18	0.00	0	150.00
\$ / R On 11/08/2016 Any day expiry			15.39480		15.39480		15.10840	15.10840		19.79	0.00	0.00	0	0.00
\$ / R On 11/08/2016 Any day expiry	12.70	Put	24.29740		0.02430		35.58930	0.03559	24.297	18.49	0.04	0.00	0	2,000.00
\$ / R On 11/08/2016 Any day expiry	15.52	Call	668.55820		0.66856		552.13340	0.55213	668.558	19.99	0.50	0.00	0	2,000.00
\$ / R On 15/08/2016 Any day expiry			15.40710		15.40710		15.12030	15.12030		19.76	0.00	0.00	0	105.00
\$ / R On 17/08/2016 Any day expiry			15.41320		15.41320		15.12620	15.12620		19.78	0.00	0.00	0	0.00
\$ / R On 17/08/2016 Any day expiry	15.84	Put	1,005.10530		1.00511	1,192.35800	1.19236	1,005.105	20.48	0.56	0.00	0.00	0	5,000.00
\$ / R On 17/08/2016 Any day expiry	17.39	Call	243.88950		0.24389		200.31680	0.20032	243.890	23.02	0.21	0.00	0	5,000.00
\$ / R On 26/08/2016 Any day expiry			15.44080		15.44080		15.15300	15.15300		19.86	0.00	0.00	0	0.00
\$ / R On 26/08/2016 Any day expiry	11.80	Put	8.95200		0.00895		10.08280	0.01008	8.952	19.82	0.01	0.00	0	250.00
\$ / R On 26/08/2016 Any day expiry	13.50	Put	99.29340		0.09929		138.52880	0.13853	99.293	18.37	0.11	0.00	0	150.00
\$ / R On 26/08/2016 Any day expiry	17.70	Call	228.24280		0.22824		189.00730	0.18901	228.243	23.38	0.19	0.00	0	250.00
\$ / R On 26/08/2016 Any day expiry	17.93	Call	202.39890		0.20240		167.79700	0.16780	202.399	23.70	0.18	0.00	0	150.00
\$ / R On 29/08/2016 Any day expiry			15.45000		15.45000		15.16200	15.16200		19.79	0.00	0.00	0	2,610.00
\$ / R On 06/09/2016 Any day expiry			15.47450		15.47450		15.18580	15.18580		19.78	0.00	0.00	0	0.00
\$ / R On 08/09/2016 Any day expiry			15.48060		15.48060		15.19170	15.19170		19.86	0.00	0.00	0	0.00
\$ / R On 08/09/2016 Any day expiry	13.78	Put	155.78670		0.15579		210.64140	0.21064	155.787	18.41	0.15	0.00	0	48,990.00
\$ / R On 08/09/2016 Any day expiry	17.30	Call	318.07390		0.31807		265.37170	0.26537	318.074	22.68	0.25	0.00	0	48,990.00
\$ / R On 09/09/2016 Any day expiry			15.48370		15.48370		15.19470	15.19470		19.87	0.00	0.00	0	0.00
\$ / R On 13/09/2016 Any day expiry			15.49590		15.49590		15.20660	15.20660		19.84	0.00	0.00	0	0.00
\$ / R On 13/09/2016 Any day expiry	14.95	Put	528.55410		0.52855		657.58060	0.65758	528.554	19.13	0.36	0.00	0	1,000.00
\$ / R On 13/09/2016 Any day expiry	18.71	Call	171.63360		0.17163		151.58900	0.15159	171.634	24.62	0.14	0.00	0	1,000.00
\$ / R On 15/09/2016 Any day expiry			15.50200		15.50200		15.21260	15.21260		19.85	0.00	0.00	0	259.00
\$ / R On 19/09/2016 Foreign Exchange Future			15.51430		15.51430		15.22450	15.22450		19.82	0.00	71,039,979.70	4,579	166,858.00

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	13.24	Put	74.66940	0.07467	108.98210	0.10898	74.669	17.73	0.08	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	147.94550	0.14795	202.77930	0.20278	147.945	18.26	0.14	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	357.30670	0.35731	450.43350	0.45043	357.307	18.76	0.28	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	428.01570	0.42802	539.75190	0.53975	428.016	18.84	0.31	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	1,072.74270	1.07274	0.00000	0.00000	1,072.743	19.18	0.63	4,877,884.80	500	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	570.08700	0.57009	483.38470	0.48338	570.087	20.96	0.40	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	507.74010	0.50774	430.68300	0.43068	507.740	21.35	0.36	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	472.72990	0.47273	401.07860	0.40108	472.730	21.59	0.34	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	403.03110	0.40303	0.00000	0.00000	403.031	22.15	0.30	4,606,502.40	1,000	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	316.52950	0.31653	266.20520	0.26621	316.530	22.84	0.24	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	287.69530	0.28770	242.09950	0.24210	287.695	23.10	0.22	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	142.90640	0.14291	128.58090	0.12858	142.906	26.41	0.11	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.54180	15.54180	15.25130	15.25130		19.89	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	12.38310	0.01238	13.48100	0.01348	12.383	19.10	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	118.77440	0.11877	164.58140	0.16458	118.774	18.05	0.12	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	243.30570	0.24331	206.51000	0.20651	243.306	23.78	0.19	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	226.77900	0.22678	194.97690	0.19498	226.779	23.99	0.18	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.62930	15.62930	15.33610	15.33610		20.02	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	17.32510	0.01733	20.94090	0.02094	17.325	19.00	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	139.80060	0.13980	188.82950	0.18883	139.801	18.11	0.13	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	252.95200	0.25295	225.37620	0.22538	252.952	24.24	0.18	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	246.41690	0.24642	220.43140	0.22043	246.417	24.38	0.17	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.73340	15.73340	15.43660	15.43660		20.12	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	22.44630	0.02245	26.74880	0.02675	22.446	18.75	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	161.15280	0.16115	211.29670	0.21130	161.153	18.12	0.13	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	274.91390	0.27491	246.61730	0.24662	274.914	25.13	0.18	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.78380	15.78380	15.48540	15.48540		20.18	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.79960	15.79960	15.50060	15.50060		20.16	0.00	100,722,450.00	6,375	42,229.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	21.83700	0.02184	24.24500	0.02425	21.837	18.10	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	122.09530	0.12210	163.83050	0.16383	122.095	17.75	0.10	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	144.52140	0.14452	191.62960	0.19163	144.521	17.92	0.12	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	173.73630	0.17374	227.38760	0.22739	173.736	18.12	0.13	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	218.53750	0.21854	281.41020	0.28141	218.538	18.38	0.16	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	445.34980	0.44535	535.64610	0.53565	445.350	18.89	0.27	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	490.51570	0.49052	591.86270	0.59186	490.516	18.93	0.29	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	515.99280	0.51599	623.42240	0.62342	515.993	18.95	0.30	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	555.71210	0.55571	670.05190	0.67005	555.712	19.03	0.31	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	603.51710	0.60352	723.42530	0.72343	603.517	19.15	0.33	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	635.07920	0.63508	758.50400	0.75850	635.079	19.23	0.34	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	644.25740	0.64426	768.68040	0.76868	644.257	19.26	0.34	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	739.92520	0.73993	874.26340	0.87426	739.925	19.48	0.38	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	744.88990	0.74489	879.72110	0.87972	744.890	19.49	0.38	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,242.11450	1.24211	1,087.12720	1.08713	1,242.114	19.71	0.59	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	896.33160	0.89633	1,045.07070	1.04507	896.332	19.82	0.42	0.00	0	69,895.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	934.97600	0.93498	1,087.34520	1.08735	934.976	19.90	0.43	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,067.43810	1.06744	1,231.42500	1.23142	1,067.438	20.16	0.47	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,190.19760	1.19020	1,363.18970	1.36319	1,190.198	20.41	0.50	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,318.71260	1.31871	1,501.26290	1.50126	1,318.713	20.66	0.52	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,501.82210	1.50182	1,695.45010	1.69545	1,501.822	21.01	0.56	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,543.90670	1.54391	1,739.73660	1.73974	1,543.907	21.09	0.57	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,658.22020	1.65822	1,859.73970	1.85974	1,658.220	21.31	0.59	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	730.23800	0.73024	637.14750	0.63715	730.238	21.49	0.40	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	709.72040	0.70972	619.02870	0.61903	709.720	21.60	0.39	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	697.23450	0.69723	608.00870	0.60801	697.234	21.67	0.38	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	539.99740	0.54000	471.11710	0.47112	539.997	22.62	0.31	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	476.63480	0.47663	416.30360	0.41630	476.635	23.10	0.28	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	419.56740	0.41957	371.81490	0.37181	419.567	23.60	0.25	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	372.11680	0.37212	334.51240	0.33451	372.117	24.35	0.22	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	364.16570	0.36417	327.71860	0.32772	364.166	24.52	0.22	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	362.43880	0.36244	326.24340	0.32624	362.439	24.56	0.21	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	349.95140	0.34995	315.57790	0.31558	349.951	24.84	0.21	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	342.06110	0.34206	308.83420	0.30883	342.061	25.03	0.20	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	310.35840	0.31036	281.75280	0.28175	310.358	25.88	0.18	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	307.18700	0.30719	279.04520	0.27905	307.187	25.98	0.18	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	303.46760	0.30347	272.13440	0.27213	303.468	26.09	0.18	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	295.13400	0.29513	256.59650	0.25660	295.134	26.36	0.17	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	287.80730	0.28781	242.89730	0.24290	287.807	26.61	0.17	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	282.84140	0.28284	234.80260	0.23480	282.841	26.74	0.17	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	267.05420	0.26705	221.22900	0.22123	267.054	26.74	0.16	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	260.53740	0.26054	215.63530	0.21564	260.537	26.74	0.15	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	208.10310	0.20810	170.84480	0.17084	208.103	26.74	0.13	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	199.53050	0.19953	163.56170	0.16356	199.530	26.74	0.12	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	180.26960	0.18027	147.24300	0.14724	180.270	26.74	0.11	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	175.73110	0.17573	143.40740	0.14341	175.731	26.74	0.11	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.07130	16.07130	15.76280	15.76280		20.37	0.00	8,035,650.00	500	4,647.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	795.91950	0.79592	926.54040	0.92654	795.919	19.37	0.35	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	860.80840	0.86081	997.96180	0.99796	860.808	19.52	0.37	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,044.60760	1.04461	1,196.32210	1.19632	1,044.608	19.94	0.41	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,067.33550	1.06734	1,220.71140	1.22071	1,067.336	19.99	0.42	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,706.39970	1.70640	1,897.76420	1.89776	1,706.400	21.18	0.54	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	640.11460	0.64011	567.34940	0.56735	640.115	23.21	0.31	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	638.41280	0.63841	565.84790	0.56585	638.413	23.22	0.31	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	551.93220	0.55193	492.11710	0.49212	551.932	23.88	0.27	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	505.07320	0.50507	456.47690	0.45648	505.073	24.39	0.25	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	323.48790	0.32349	275.15620	0.27516	323.488	26.80	0.16	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.32350	16.32350	16.01910	16.01910		20.91	0.00	0.00	0	0.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.53630	16.53630	16.24140	16.24140		21.33	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/06/2016		Foreign Exchange Future	15.21560	15.21560		14.93350	14.93350		19.28	0.00	639,055.20	42	997.00
\$ / R MAXI	On 19/09/2016		Foreign Exchange Future	15.51430	15.51430		15.22450	15.22450		19.82	0.00	465,429.00	30	177.00
\$ / R MAXI	On 19/12/2016		Foreign Exchange Future	15.79960	15.79960		15.50060	15.50060		20.16	0.00	552,986.00	35	34.00
\$ / R MAXI	On 13/03/2017		Foreign Exchange Future	16.07130	16.07130		15.76280	15.76280		20.37	0.00	0.00	0	0.00
£ / R	On 15/04/2016		Any day expiry	21.26030	21.26030		21.07800	21.07800		18.45	0.00	0.00	0	121.00
£ / R	On 28/04/2016		Any day expiry	21.31560	21.31560		21.13260	21.13260		18.22	0.00	0.00	0	157.00
£ / R	On 31/05/2016		Any day expiry	21.32170	21.32170		21.13890	21.13890		18.44	0.00	1,440,573.70	67	101.00
£ / R	On 13/06/2016		Foreign Exchange Future	21.51370	21.51370		21.32850	21.32850		19.37	0.00	6,819,842.90	317	57,674.00
£ / R	On 13/06/2016	24.30	Call	102.73060	0.10273		86.68110	0.08668	102.731	21.85	0.11	0.00	0	1,300.00
£ / R	On 13/06/2016	26.50	Call	31.26510	0.03127		32.09010	0.03209	31.265	25.57	0.03	0.00	0	2,600.00
£ / R	On 08/09/2016		Any day expiry	21.89940	21.89940		21.70840	21.70840		20.05	0.00	0.00	0	0.00
£ / R	On 08/09/2016	21.20	Put	809.18860	0.80919		888.56710	0.88857	809.189	20.02	0.38	0.00	0	12,264.00
£ / R	On 08/09/2016	25.85	Call	257.38810	0.25739		235.81350	0.23581	257.388	23.41	0.16	0.00	0	12,264.00
£ / R	On 19/09/2016		Foreign Exchange Future	21.94980	21.94980		21.75790	21.75790		20.40	0.00	20,852,310.00	950	1,463.00
£ / R	On 19/12/2016		Foreign Exchange Future	22.37290	22.37290		22.17300	22.17300		20.60	0.00	0.00	0	5.00
£ / R	On 19/12/2016	17.13	Put	95.11900	0.09512		99.92940	0.09993	95.119	20.85	0.05	0.00	0	4,885.00
£ / R	On 19/12/2016	18.41	Put	195.31830	0.19532		216.44080	0.21644	195.318	19.65	0.10	0.00	0	783.00
£ / R	On 19/12/2016	21.41	Put	1,038.23980	1.03824		1,121.23380	1.12123	1,038.240	20.04	0.36	0.00	0	4,885.00
£ / R	On 19/12/2016	23.01	Put	1,935.25530	1.93526		2,051.92990	2.05193	1,935.255	21.01	0.53	0.00	0	783.00
£ / R	On 19/12/2016	24.46	Call	876.70740	0.87671		818.79770	0.81880	876.707	21.98	0.35	0.00	0	4,885.00
£ / R	On 19/12/2016	26.94	Call	458.69030	0.45869		431.58260	0.43158	458.690	23.65	0.20	0.00	0	783.00
£ / R	On 13/03/2017		Foreign Exchange Future	22.78040	22.78040		22.57080	22.57080		20.81	0.00	0.00	0	0.00
£ / R	On 25/04/2017		Any day expiry	22.96970	22.96970		22.75890	22.75890		20.17	0.00	0.00	0	73.00
£ / R	On 19/06/2017		Foreign Exchange Future	23.16700	23.16700		22.96560	22.96560			0.00	0.00	0	0.00
¥ / R	On 13/06/2016		Foreign Exchange Future	0.13796	0.13796		0.13443	0.13443		22.04	0.00	0.00	0	4,941.00
¥ / R	On 19/09/2016		Foreign Exchange Future	0.14113	0.14113		0.13751	0.13751		21.40	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016		Foreign Exchange Future	0.14426	0.14426		0.14053	0.14053		21.25	0.00	0.00	0	5,731.00
€ / R	On 15/04/2016		Any day expiry	17.10450	17.10450		16.80020	16.80020		20.29	0.00	0.00	0	11.00
€ / R	On 26/04/2016		Any day expiry	17.14540	17.14540		16.84050	16.84050		20.16	0.00	0.00	0	25.00
€ / R	On 28/04/2016		Any day expiry	17.15290	17.15290		16.84770	16.84770		20.22	0.00	0.00	0	1.00
€ / R	On 29/04/2016		Any day expiry	17.15670	17.15670		16.85140	16.85140		20.30	0.00	0.00	0	0.00
€ / R	On 25/05/2016		Any day expiry	17.26100	17.26100		16.95340	16.95340		20.07	0.00	0.00	0	74.00
€ / R	On 27/05/2016		Any day expiry	17.26890	17.26890		16.96110	16.96110		20.12	0.00	0.00	0	0.00
€ / R	On 31/05/2016		Any day expiry	17.28460	17.28460		17.19020	17.19020		19.34	0.00	17,190.20	1	1.00
€ / R	On 13/06/2016		Foreign Exchange Future	17.33600	17.33600		17.02690	17.02690		20.32	0.00	48,402,112.00	2,792	80,718.00
€ / R	On 13/06/2016	14.20	Put	13.93570	0.01394		20.09150	0.02009	13.936	23.12	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	15.70	Put	84.74110	0.08474		132.03320	0.13203	84.741	19.58	0.11	0.00	0	2,912.00
€ / R	On 13/06/2016	15.96	Call	1,500.63460	1.50063		1,254.20120	1.25420	1,500.635	19.59	0.84	0.00	0	6,000.00
€ / R	On 13/06/2016	16.63	Put	294.36670	0.29437		413.55170	0.41355	294.367	19.71	0.30	0.00	0	7,000.00
€ / R	On 13/06/2016	17.00	Put	442.99040	0.44299		593.28990	0.59329	442.990	20.02	0.39	0.00	0	564.00
€ / R	On 13/06/2016	17.79	Put	890.40960	0.89041		1,105.34260	1.10534	890.410	20.95	0.59	0.00	0	3,500.00

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	19.85	Call	86.01420		0.08601		65.58350	0.06558	86.014	23.82	0.10	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.73450		17.73450		17.41670	17.41670		20.55	0.00	15,074,325.00	850	6,010.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.12230		18.12230		17.79410	17.79410		20.53	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	474.75750		0.47476		568.12290	0.56812	474.758	19.62	0.25	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	646.96700		0.64697		763.65130	0.76365	646.967	19.73	0.31	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	531.89020		0.53189		477.23070	0.47723	531.890	23.16	0.27	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	394.35280		0.39435		369.98160	0.36998	394.353	24.45	0.21	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.49660		18.49660		18.15860	18.15860		20.62	0.00	0.00	0	2,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.98076		102.98076		102.40274	102.40274			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			100.21157		100.21157		99.61534	99.61534			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			99.08015		99.08015		98.46938	98.46938			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.16585		100.16585		100.14583	100.14583			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.22068		100.22068		100.18282	100.18282			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.98381		99.98381		99.92821	99.92821			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.65649		100.65649		100.56126	100.56126			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.14340		100.14340		100.03070	100.03070			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			100.03160		100.03160		99.89517	99.89517			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			101.07625		101.07625		100.72885	100.72885			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.60009		100.60009		100.23057	100.23057			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			100.08801		100.08801		99.69868	99.69868			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			471.69400		471.69400		473.74900	473.74900			0.00	0.00	0	7.00
AL37	On 04/08/2016	Index Future			480.60200		480.60200		482.69600	482.69600			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			541.75600		541.75600		545.55000	545.55000			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			551.98700		551.98700		555.85300	555.85300			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			490.51800		490.51800		494.36700	494.36700			0.00	0.00	0	499.00
ALBI	On 04/08/2016	Index Future			499.78100		499.78100		503.70300	503.70300			0.00	0.00	0	133.00
ALBI	On 03/11/2016	Index Future			509.42200		509.42200		513.42500	513.42500			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.42500		11.42500		11.33280	11.33280		15.92	0.00	27,991,250.00	2,450	7,126.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.60080		11.60080		11.50480	11.50480		16.13	0.00	232,016.00	20	1,436.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.77190		11.77190		11.67150	11.67150		16.24	0.00	0.00	0	330.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.93720		11.93720		11.83270	11.83270		16.37	0.00	0.00	0	4,216.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.54410		11.54410		11.43870	11.43870		15.99	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.77160		11.77160		11.66260	11.66260		16.21	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future			15.93640		15.93640		15.60770	15.60770		20.08	0.00	0.00	0	6,413.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CHF / R	On 19/09/2016	Foreign Exchange Future	16.32690		16.32690		15.98790	15.98790		20.46	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.33790		2.33790		2.29720	2.29720		19.46	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.37000		2.37000		2.32900	2.32900		19.85	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.33630		2.33630		2.29310	2.29310		21.21	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.39180		2.39180		2.34710	2.34710		21.46	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	129.76457		129.76457		129.74950	129.74950			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	10.82838	75.31656		10.70799	76.06676				0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.92202	76.75468		10.79751	77.51928				0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	11.01483	74.42688		10.88598	75.20694				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES42	On 05/05/2016	Bond Future	11.01452	78.92233		10.89413	79.76336				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	489.85000	489.85000		493.47800	493.47800				0.00	24,492,500.00	5	476.00
GOVI	On 04/08/2016	GOVI	499.10000	499.10000		502.79700	502.79700				0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	508.72800	508.72800		512.50300	512.50300				0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	1.96250	1.96250		1.92650	1.92650			19.10	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.00120	2.00120		1.96420	1.96420			19.46	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.03720	2.03720		1.99910	1.99910			19.84	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.07130	2.07130		2.03190	2.03190			19.85	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	124.38226	124.38226		124.36942	124.36942				0.00	0.00	0	4,532.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2025	On 04/08/2016	Bond Future	125.50005		125.50005		125.48702	125.48702			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	104.29438		104.29438		103.98357	103.98357			0.00	0.00	0	1,032.00
I2033	On 04/08/2016	Bond Future	106.29461		106.29461		105.97791	105.97791			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	129.06885		129.06885		129.05489	129.05489			0.00	0.00	0	16,932.00
I2038	On 04/08/2016	Bond Future	130.11795		130.11795		130.10399	130.10399			0.00	65,058,975.00	500	1,180.00
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	130.10967		130.10967		129.81456	129.81456			0.00	0.00	0	12,687.00
I2046	On 04/08/2016	Bond Future	132.60483		132.60483		132.30416	132.30416			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	137.85663		137.85663		137.51451	137.51451			0.00	0.00	0	14,861.00
I2050	On 04/08/2016	Bond Future	138.92312		138.92312		138.57448	138.57448			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	238.74600		238.74600		238.53900	238.53900			0.00	0.00	0	977.00
IGOV	On 04/08/2016	Index Future	243.27500		243.27500		243.06400	243.06400			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	247.98700		247.98700		247.77400	247.77400			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	647.29100		647.29100		646.81400	646.81400			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	659.22100		659.22100		658.73800	658.73800			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	0.14800		0.14800		0.14650	0.14650			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.14920		0.14920		0.14640	0.14640			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.14790		0.14790		0.14670	0.14670			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 13/06/2016	Foreign Exchange Future			0.07050		0.07050		0.07020	0.07020			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06520		0.06520		0.06490	0.06490			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.06150		0.06150		0.06110	0.06110			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.31790		10.31790		10.18180	10.18180		17.27	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.47560		10.47560		10.33570	10.33570		17.49	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.62950		10.62950		10.48590	10.48590		17.75	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.38420		1.38420		1.37540	1.37540			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.39860		1.39860		1.38970	1.38970			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.41250		1.41250		1.40300	1.40300			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.42180		1.42180		1.41190	1.41190			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13940		1.13940		1.14020	1.14020			0.00	0.00	0	9,121.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.14310		1.14310		1.14400	1.14400			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.14700		1.14700		1.14800	1.14800			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.27908		112.15771		9.16824	112.94090		11.38	0.00	76,267,242.80	680	54,897.00
R186	On 05/05/2016	Bond Future	8.75	Call	283.96000		0.28396		443.00000	0.44300	283.960	11.22	0.15	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	4,093.22000		4.09322		3,469.07000	3.46907	4,093.220	11.22	0.85	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	3,487.02000		3.48702		2,910.21000	2.91021	3,487.020	11.25	0.79	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	1,360.99000		1.36099		1,797.46000	1.79746	1,360.990	11.38	0.48	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	267.93000		0.26793		187.52000	0.18752	267.930	11.74	0.14	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	241.22000		0.24122		168.00000	0.16800	241.220	11.76	0.13	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	187.53000		0.18753		129.14000	0.12914	187.530	11.80	0.10	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.34189		108.99504		9.22657	109.79323		11.59	0.00	0.00	0	521.00
R186	On 04/08/2016	Bond Future	10.00	Put	1,258.07000		1.25807		1,070.02000	1.07002	1,258.070	12.04	0.26	0.00	0	6,500.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/05/2016	Bond Future			295.80115		295.80115		295.77120	295.77120			0.00	0.00	0	2,130.00
R197	On 04/08/2016	Bond Future			294.97719		294.97719		294.94689	294.94689			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			242.95001		242.95001		242.75920	242.75920		9.10	0.00	0.00	0	42,524.00
R202	On 04/08/2016	Bond Future			244.15851		244.15851		243.96390	243.96390		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			9.11553		94.67440		9.00950	95.18249		8.92	0.00	0.00	0	8,731.00
R2023	On 04/08/2016	Bond Future			9.18318		96.48212		9.07179	96.99999		8.54	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.25315		94.39209		9.13582	94.92101		8.60	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2023		On 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	8.18343	101.32132		8.07776	101.45405		1.93	0.00	0.00	0	53,812.00
R203		On 04/08/2016	Bond Future	8.29733	103.25599		8.16608	103.39134		1.58	0.00	0.00	0	0.00
R203		On 03/11/2016	Bond Future	8.44660	101.05465		8.27406	101.19383		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	9.68989	89.49346		9.56920	90.32217			0.00	0.00	0	17,364.00
R2030		On 04/08/2016	Bond Future	9.75705	87.19397		9.63215	88.03861			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	9.83416	88.27987		9.71353	89.15573		15.70	0.00	0.00	0	9,481.00
R2032		On 04/08/2016	Bond Future	9.90008	89.96551		9.77547	90.85819		15.37	0.00	0.00	0	76.00
R2032		On 03/11/2016	Bond Future	9.96290	87.52364		9.83409	88.43442		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	9.93826	92.72941		9.81763	93.68375			0.00	0.00	0	5,096.00
R2035		On 04/08/2016	Bond Future	10.00161	94.50003		9.87712	95.47265			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	9.98461	89.41429		9.86402	90.36142		17.02	0.00	0.00	0	39,888.00
R2037	9.67	On 05/05/2016	Bond Future	Call	774.80000	0.77480	1,115.63000	1.11563	774.800	16.88	0.29	0.00	0	500.00
R2037		On 04/08/2016	Bond Future	10.05152	86.86277		9.92707	87.82803		17.50	0.00	0.00	0	221.00
R2037		On 03/11/2016	Bond Future	10.11051	88.52091		9.98217	89.50567		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	8.55990	101.77977		8.45724	102.01441		3.67	0.00	0.00	0	33,783.00
R204		On 04/08/2016	Bond Future	8.66507	99.68181		8.55021	99.92106		3.42	0.00	0.00	0	0.00
R204		On 03/11/2016	Bond Future	8.77053	101.58450		8.64033	101.82952		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	10.05982	92.93642		9.93923	93.94187		17.53	0.00	0.00	0	1,812.00
R2040		On 04/08/2016	Bond Future	10.12742	90.20170		10.00298	91.22637		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	10.07917	90.05312		9.95859	91.06147		18.17	0.00	0.00	0	20,223.00
R2044		On 04/08/2016	Bond Future	10.14501	87.38852		10.02062	88.41627		18.71	0.00	0.00	0	0.00
R2044		On 03/11/2016	Bond Future	10.20313	89.05670		10.07494	90.10512		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	10.06694	89.17082		9.94634	90.19833		18.67	0.00	0.00	0	62,672.00

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 04/08/2016	Bond Future			10.12683		90.87348		10.00255	91.92073		18.33	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			10.18646		88.16905		10.05833	89.23739		18.57	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			8.75587		97.63929		8.64898	97.96095		5.17	0.00	0.00	0	67,366.00
R207	On 05/05/2016	Bond Future	7.56	Call	2.16000		0.00216		5.00000	0.00500	2.160	4.98	0.00	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.84944		95.85915		8.73344	96.18703		4.95	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			8.98744		96.05337		8.84801	96.39752		4.42	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,446.13000		1.44613		1,622.83000	1.62283	1,446.130	4.41	0.49	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			8.85373		92.51873		8.74221	92.93292		6.83	0.00	0.00	0	46,641.00
R208	On 04/08/2016	Bond Future			8.92984		94.28528		8.81108	94.70748		6.43	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.00319		92.68199		8.87620	93.11338		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			9.86637		69.41401		9.74580	70.20460		18.08	0.00	0.00	0	29,682.00
R209	On 05/05/2016	Bond Future	8.25	Call	0.92000		0.00092		2.44000	0.00244	0.920	17.61	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	76.52000		0.07652		138.03000	0.13803	76.520	17.61	0.05	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.92449		70.73940		9.80038	71.54514		17.76	0.00	0.00	0	190.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,486.52000		1.48652		1,783.28000	1.78328	1,486.520	17.49	0.33	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,953.63000		1.95363		2,308.42000	2.30842	1,953.630	17.58	0.40	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	3,685.52000		3.68552		3,263.87000	3.26387	3,685.520	17.63	0.56	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	1,876.64000		1.87664		1,616.90000	1.61690	1,876.640	18.01	0.36	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,412.16000		5.41216		6,027.24000	6.02724	5,412.160	18.27	0.73	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.97955		68.93881		9.85173	69.76078		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			181.95252		181.95252		181.93385	181.93385			0.00	0.00	0	1,441.00
R210	On 04/08/2016	Bond Future			185.44210		185.44210		185.42304	185.42304			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

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 05/05/2016	Bond Future		137.82377	137.82377		137.80291	137.80291			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future		138.70726	138.70726		138.68609	138.68609			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		143.91982	143.91982		143.59738	143.59738			0.00	0.00	0	3,488.00
R212	On 04/08/2016	Bond Future		144.74846	144.74846		144.41989	144.41989			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		9.72695	80.17813		9.60629	80.97503		15.55	0.00	641,425.04	8	47,733.00
R213	On 04/08/2016	Bond Future		9.78623	81.70904		9.66169	82.52126		15.23	0.00	653,672.32	8	462.00
R213	On 03/11/2016	Bond Future		9.84566	79.71751		9.71702	80.54621		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		9.99096	69.41693		9.87038	70.22906		18.81	0.00	0.00	0	32,450.00
R214	On 04/08/2016	Bond Future		10.04792	70.74246		9.92383	71.57010		18.48	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	276.06000	0.27606	360.03000	0.36003	276.060	18.00	0.09	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,120.25000	1.12025	1,364.24000	1.36424	1,120.250	18.14	0.26	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,894.58000	3.89458	4,425.35000	4.42535	3,894.580	18.74	0.61	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,107.36000	8.10736	8,831.49000	8.83149	8,107.360	19.36	0.86	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future		10.10461	68.79524		9.97683	69.63959		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		26,890.53000	26,890.53000		26,409.20000	26,409.20000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future		27,422.61000	27,422.61000		26,930.38000	26,930.38000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		11.20440	11.20440		11.03840	11.03840		16.68	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		11.40810	11.40810		11.23940	11.23940		16.99	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.27980	5.27980		5.21170	5.21170		15.58	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.25280	5.25280		5.18620	5.18620		15.73	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.34460	1.34460		1.30440	1.30440			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.28790	1.28790		1.24800	1.24800			0.00	0.00	0	0.00
Total for Derivatives :												1,544,789,550.27	103,645	3670689.00
Grand Total:												1,544,789,550.27	103,645	3670689.00