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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/04/2016

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 06/04/2016	Any day expiry		15.24860	15.24860		15.01780	15.01780		24.00	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry		15.20680	15.20680		15.01790	15.01790		23.97	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	15.38	Call	27.24140	0.02724	15.12090	0.01512	27.241	27.57	0.22	0.00	0	2,500.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	0.20670	0.00021	0.15080	0.00015	0.207	43.21	0.00	0.00	0	5,000.00
\$ / R	On 08/04/2016	Any day expiry		15.20680	15.20680		15.01790	15.01790		22.60	0.00	0.00	0	90.00
\$ / R	On 11/04/2016	Any day expiry		15.21280	15.21280		15.02680	15.02680		19.50	0.00	0.00	0	100.00
\$ / R	On 14/04/2016	Any day expiry		15.22190	15.22190		15.03570	15.03570		20.20	0.00	0.00	0	0.00
\$ / R	On 14/04/2016	Any day expiry	14.86	Put	55.31520	0.05532	106.35810	0.10636	55.315	20.46	0.21	0.00	0	200.00
\$ / R	On 14/04/2016	Any day expiry	15.50	Call	81.13520	0.08114	41.26430	0.04126	81.135	20.77	0.28	0.00	0	5,000.00
\$ / R	On 15/04/2016	Any day expiry		15.22490	15.22490		15.03870	15.03870		20.38	0.00	183,216.00	12	2,397.00
\$ / R	On 15/04/2016	Any day expiry	16.10	Put	889.95360	0.88995	1,069.92510	1.06993	889.954	23.00	0.94	0.00	0	15,000.00
\$ / R	On 18/04/2016	Any day expiry		15.23400	15.23400		15.04770	15.04770		19.81	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	4.98730	0.00499	6.41180	0.00641	4.987	23.62	0.02	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	143.26070	0.14326	86.53670	0.08654	143.261	20.21	0.38	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	2.68380	0.00268	2.11290	0.00211	2.684	27.23	0.01	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry		15.24000	15.24000		15.05370	15.05370		20.11	0.00	0.00	0	875.00

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	15.21	Call	254.06550	0.25407	0.00000	0.00000	254.065	20.07	0.53	32,121,908.00	4,000	2,000.00
\$ / R	On 22/04/2016	Any day expiry			15.24610	15.24610	15.05970	15.05970		19.25	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry			15.25510	15.25510	15.06860	15.06860		19.91	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	9.90840	0.00991	6.23230	0.00623	9.908	22.74	0.03	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			15.25820	15.25820	15.07160	15.07160		20.01	0.00	0.00	0	267.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	0.04570	0.00005	0.05190	0.00005	0.046	30.90	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	3.23800	0.00324	5.52860	0.00553	3.238	23.18	0.01	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	143.53350	0.14353	93.22070	0.09322	143.534	20.99	0.31	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	41.13290	0.04113	21.80810	0.02181	41.133	22.27	0.11	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	16.74440	0.01674	8.65000	0.00865	16.744	22.91	0.05	0.00	0	10,000.00
\$ / R	On 28/04/2016	Any day expiry			15.26420	15.26420	15.07760	15.07760		20.05	0.00	0.00	0	107.00
\$ / R	On 29/04/2016	Any day expiry			15.26720	15.26720	15.08060	15.08060		20.12	0.00	0.00	0	1,100.00
\$ / R	On 03/05/2016	Any day expiry			15.27930	15.27930	15.09260	15.09260		19.92	0.00	0.00	0	0.00
\$ / R	On 03/05/2016	Any day expiry	14.87	Put	154.47910	0.15448	210.81560	0.21082	154.479	19.45	0.29	0.00	0	18,400.00
\$ / R	On 03/05/2016	Any day expiry	15.03	Call	462.51250	0.46251	345.60060	0.34560	462.513	19.62	0.63	0.00	0	18,400.00
\$ / R	On 04/05/2016	Any day expiry			15.28230	15.28230	15.09560	15.09560		19.99	0.00	0.00	0	733.00
\$ / R	On 10/05/2016	Any day expiry			15.30050	15.30050	15.11360	15.11360		19.88	0.00	0.00	0	825.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	47.97320	0.04797	68.47800	0.06848	47.973	18.88	0.11	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	286.42160	0.28642	210.29180	0.21029	286.422	20.37	0.43	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			15.30970	15.30970	15.12260	15.12260		19.98	0.00	0.00	0	550.00
\$ / R	On 16/05/2016	Any day expiry			15.31880	15.31880	15.13160	15.13160		19.79	0.00	0.00	0	1,880.00
\$ / R	On 17/05/2016	Any day expiry			15.32190	15.32190	15.13460	15.13460		19.82	0.00	0.00	0	100.00
\$ / R	On 18/05/2016	Any day expiry			15.32490	15.32490	15.13760	15.13760		19.85	0.00	0.00	0	0.00
\$ / R	On 18/05/2016	Any day expiry	14.80	Put	185.24970	0.18525	238.47790	0.23848	185.250	19.30	0.29	0.00	0	15,000.00
\$ / R	On 19/05/2016	Any day expiry			15.32800	15.32800	15.14060	15.14060		19.96	0.00	0.00	0	0.00
\$ / R	On 20/05/2016	Any day expiry			15.33100	15.33100	15.14360	15.14360		19.99	0.00	0.00	0	4,700.00
\$ / R	On 23/05/2016	Any day expiry			15.34020	15.34020	15.15260	15.15260		19.83	0.00	0.00	0	0.00
\$ / R	On 25/05/2016	Any day expiry			15.34630	15.34630	15.15860	15.15860		19.88	0.00	0.00	0	285.00
\$ / R	On 27/05/2016	Any day expiry			15.35240	15.35240	15.16460	15.16460		19.93	0.00	7,680,500.00	500	1,000.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	0.91560	0.00092	1.12910	0.00113	0.916	25.03	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	18.12910	0.01813	21.10570	0.02111	18.129	19.87	0.04	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	208.92640	0.20893	159.27110	0.15927	208.926	21.54	0.28	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	115.23390	0.11523	85.76120	0.08576	115.234	22.72	0.17	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			15.36460	15.36460	15.17660	15.17660		19.76	0.00	92,539.20	6	967.00
\$ / R	On 06/06/2016	Any day expiry			15.38300	15.38300	15.19450	15.19450		19.79	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	3.21990	0.00322	3.69620	0.00370	3.220	23.32	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	467.13730	0.46714	378.46720	0.37847	467.137	19.89	0.49	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.38910	15.38910	15.20050	15.20050		19.87	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	176.81250	0.17681	220.96860	0.22097	176.813	18.91	0.24	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	359.91900	0.35992	289.19570	0.28920	359.919	20.63	0.40	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.39210	15.39210	15.20350	15.20350		19.90	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.40430	15.40430	15.21560	15.21560		19.87	0.00	922,917,825.90	59,913	659,540.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	4.22980	0.00423	4.73240	0.00473	4.230	23.24	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	13.19930	0.01320	15.17390	0.01517	13.199	21.21	0.02	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	15.10200	0.01510	17.39360	0.01739	15.102	20.97	0.03	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	20.31430	0.02031	23.50010	0.02350	20.314	20.44	0.04	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,935.76720	1.93577	1,752.25150	1.75225	1,935.767	19.65	0.95	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	31.46720	0.03147	36.65150	0.03665	31.467	19.65	0.06	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	32.85840	0.03286	38.29920	0.03830	32.858	19.57	0.06	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	69.31140	0.06931	87.74110	0.08774	69.311	18.75	0.11	0.00	0	2,394.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	99.42530	0.09943	124.30610	0.12431	99.425	18.81	0.15	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	108.30630	0.10831	134.99920	0.13500	108.306	18.82	0.16	0.00	0	51,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	149.86810	0.14987	184.56910	0.18457	149.868	18.87	0.20	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	161.86160	0.16186	199.84130	0.19984	161.862	18.88	0.22	0.00	0	59,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	869.23950	0.86924	736.20750	0.73621	869.239	19.09	0.71	0.00	0	25,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	252.03090	0.25203	308.80390	0.30880	252.031	19.11	0.30	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	270.31920	0.27032	329.88390	0.32988	270.319	19.18	0.31	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	775.56090	0.77556	650.94940	0.65095	775.561	19.28	0.66	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	313.40080	0.31340	379.19790	0.37920	313.401	19.31	0.35	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	317.51150	0.31751	383.88300	0.38388	317.512	19.33	0.35	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	734.34100	0.73434	613.72920	0.61373	734.341	19.36	0.64	0.00	0	54,233.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	330.04100	0.33004	398.12920	0.39813	330.041	19.36	0.36	0.00	0	7,840.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	348.17310	0.34817	281.46890	0.28147	348.173	20.84	0.38	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	319.69920	0.31970	257.72920	0.25773	319.699	21.04	0.35	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	915.39920	0.91540	1,042.12920	1.04213	915.399	21.04	0.65	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	293.45440	0.29345	236.01350	0.23601	293.454	21.23	0.33	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	262.54940	0.26255	210.49780	0.21050	262.549	21.49	0.30	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,111.60050	1.11160	1,249.41690	1.24942	1,111.601	21.55	0.70	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	247.29570	0.24730	197.93260	0.19793	247.296	21.63	0.29	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	238.97640	0.23898	191.09990	0.19110	238.976	21.71	0.28	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,304.11820	1.30412	1,450.49960	1.45050	1,304.118	22.04	0.75	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	203.14320	0.20314	161.80280	0.16180	203.143	22.10	0.24	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,429.07120	1.42907	1,580.14130	1.58014	1,429.071	22.34	0.78	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	180.27320	0.18027	143.23100	0.14323	180.273	22.38	0.22	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	144.59000	0.14459	113.60390	0.11360	144.590	22.90	0.18	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	142.16720	0.14217	111.59720	0.11160	142.167	22.94	0.18	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	136.09870	0.13610	106.74090	0.10674	136.099	23.03	0.17	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,731.79870	1.73180	1,891.14090	1.89114	1,731.799	23.03	0.83	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	129.16440	0.12916	101.20240	0.10120	129.164	23.14	0.17	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	125.83430	0.12583	98.54750	0.09855	125.834	23.19	0.16	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	57.84820	0.05785	44.96960	0.04497	57.848	24.80	0.08	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	54.58220	0.05458	42.42740	0.04243	54.582	24.93	0.08	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	51.09400	0.05109	39.71610	0.03972	51.094	25.07	0.07	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	50.25980	0.05026	39.06860	0.03907	50.260	25.11	0.07	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	39.07770	0.03908	30.76860	0.03077	39.078	25.66	0.06	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	35.86620	0.03587	28.16680	0.02817	35.866	25.92	0.05	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	27.42740	0.02743	21.20330	0.02120	27.427	26.83	0.04	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.40730	15.40730	15.21860	15.21860		19.90	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 14/06/2016	Any day expiry	16.09	Call	301.23710	0.30124	242.91880	0.24292	301.237	21.23	0.34	0.00	0	10,000.00
\$ / R	On 24/06/2016	Any day expiry			15.43760	15.43760	15.24860	15.24860		20.09	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	436.41690	0.43642	513.98140	0.51398	436.417	19.73	0.41	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	229.84650	0.22985	186.87280	0.18687	229.847	22.37	0.25	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.44980	15.44980	15.26060	15.26060		20.06	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	3.76030	0.00376	4.12450	0.00412	3.760	23.29	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	43.62410	0.04362	52.14290	0.05214	43.624	19.47	0.07	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	248.35180	0.24835	203.26910	0.20327	248.352	22.28	0.26	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	182.77640	0.18278	147.84900	0.14785	182.776	23.10	0.20	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			15.45280	15.45280	15.26360	15.26360		20.08	0.00	0.00	0	200.00
\$ / R	On 29/06/2016	Any day expiry	14.72	Call	994.01980	0.99402	859.42590	0.85943	994.020	19.13	0.72	0.00	0	224.00
\$ / R	On 26/07/2016	Any day expiry			15.53610	15.53610	15.34580	15.34580		20.26	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,424.41390	1.42441	1,556.94630	1.55695	1,424.414	22.08	0.69	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	139.31510	0.13932	113.81920	0.11382	139.315	24.68	0.14	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.53920	15.53920	15.34890	15.34890		20.28	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	6.11310	0.00611	6.39710	0.00640	6.113	21.69	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	64.90460	0.06490	77.24960	0.07725	64.905	19.06	0.08	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	266.61920	0.26662	221.00160	0.22100	266.619	23.05	0.24	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	219.55660	0.21956	181.08790	0.18109	219.557	23.54	0.20	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.58590	15.58590	15.39480	15.39480		20.34	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	18.02730	0.01803	24.29740	0.02430	18.027	18.50	0.03	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	773.68010	0.77368	668.55820	0.66856	773.680	20.24	0.54	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.59830	15.59830	15.40710	15.40710		20.31	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			15.60450	15.60450	15.41320	15.41320		20.34	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	907.10740	0.90711	1,005.10530	1.00511	907.107	20.71	0.52	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	291.73180	0.29173	243.88950	0.24389	291.732	23.26	0.24	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			15.63250	15.63250	15.44080	15.44080		20.42	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	8.62150	0.00862	8.95200	0.00895	8.621	20.55	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	83.00070	0.08300	99.29340	0.09929	83.001	18.62	0.09	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	272.82290	0.27282	228.24280	0.22824	272.823	23.63	0.22	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	242.71950	0.24272	202.39890	0.20240	242.720	23.95	0.20	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			15.64180	15.64180	15.45000	15.45000		20.35	0.00	0.00	0	2,610.00
\$ / R	On 06/09/2016	Any day expiry			15.66670	15.66670	15.47450	15.47450		20.35	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.67290	15.67290	15.48060	15.48060		20.36	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	133.99670	0.13400	155.78670	0.15579	133.997	18.71	0.13	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	374.79050	0.37479	318.07390	0.31807	374.791	22.93	0.28	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			15.67600	15.67600	15.48370	15.48370		20.44	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.68840	15.68840	15.49590	15.49590		20.41	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	471.01270	0.47101	528.55410	0.52855	471.013	19.43	0.33	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	203.32260	0.20332	171.63360	0.17163	203.323	24.80	0.16	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.69470	15.69470	15.50200	15.50200		20.42	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.70710	15.70710	15.51430	15.51430		20.40	0.00	21,927,111.60	1,396	166,098.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	63.20810	0.06321	74.66940	0.07467	63.208	18.01	0.07	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	127.02160	0.12702	147.94550	0.14795	127.022	18.53	0.12	0.00	0	2,800.00

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	14.50	Put	319.36990	0.31937	357.30670	0.35731	319.370	19.18	0.25	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	384.23100	0.38423	428.01570	0.42802	384.231	19.27	0.28	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	1,206.87630	1.20688	1,072.74270	1.07274	1,206.876	19.49	0.66	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	658.27580	0.65828	570.08700	0.57009	658.276	21.23	0.43	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	587.11630	0.58712	507.74010	0.50774	587.116	21.58	0.39	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	547.73500	0.54773	472.72990	0.47273	547.735	21.82	0.37	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	468.89540	0.46890	403.03110	0.40303	468.895	22.38	0.33	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	372.91230	0.37291	316.52950	0.31653	372.912	23.12	0.27	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	339.97480	0.33997	287.69530	0.28770	339.975	23.39	0.25	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	166.14180	0.16614	142.90640	0.14291	166.142	26.48	0.13	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.73510	15.73510	15.54180	15.54180		20.47	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	12.97480	0.01297	12.38310	0.01238	12.975	20.01	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	103.11170	0.10311	118.77440	0.11877	103.112	18.38	0.10	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	288.83100	0.28883	243.30570	0.24331	288.831	24.08	0.21	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	269.73480	0.26973	226.77900	0.22678	269.735	24.29	0.20	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.82380	15.82380	15.62930	15.62930		20.54	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	17.13230	0.01713	17.32510	0.01733	17.132	19.70	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	123.80000	0.12380	139.80060	0.13980	123.800	18.46	0.11	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	298.16390	0.29816	252.95200	0.25295	298.164	24.57	0.20	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	289.47020	0.28947	246.41690	0.24642	289.470	24.67	0.20	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.93000	15.93000	15.73340	15.73340		20.69	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	21.37010	0.02137	22.44630	0.02245	21.370	19.28	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	144.53940	0.14454	161.15280	0.16115	144.539	18.45	0.12	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	314.36260	0.31436	274.91390	0.27491	314.363	25.28	0.19	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.98150	15.98150	15.78380	15.78380		20.76	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.99760	15.99760	15.79960	15.79960		20.72	0.00	144,138,376.00	9,010	46,229.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	21.59360	0.02159	21.83700	0.02184	21.594	18.72	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	108.68390	0.10868	122.09530	0.12210	108.684	18.03	0.09	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	128.76230	0.12876	144.52140	0.14452	128.762	18.19	0.10	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	154.99600	0.15500	173.73630	0.17374	154.996	18.38	0.12	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	195.38480	0.19538	218.53750	0.21854	195.385	18.63	0.14	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	411.13980	0.41114	445.34980	0.44535	411.140	19.31	0.25	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	453.39050	0.45339	490.51570	0.49052	453.391	19.36	0.26	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	477.25090	0.47725	515.99280	0.51599	477.251	19.38	0.27	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	512.69260	0.51269	555.71210	0.55571	512.693	19.42	0.29	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	553.93350	0.55393	603.51710	0.60352	553.933	19.47	0.30	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	583.57680	0.58358	635.07920	0.63508	583.577	19.55	0.31	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	592.20320	0.59220	644.25740	0.64426	592.203	19.57	0.32	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	682.33240	0.68233	739.92520	0.73993	682.332	19.80	0.35	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	687.01740	0.68702	744.88990	0.74489	687.017	19.81	0.35	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,376.93020	1.37693	1,242.11450	1.24211	1,376.930	20.03	0.62	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	830.34670	0.83035	896.33160	0.89633	830.347	20.14	0.39	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	867.03560	0.86704	934.97600	0.93498	867.036	20.22	0.40	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	993.09670	0.99310	1,067.43810	1.06744	993.097	20.49	0.44	0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,109.35080		1.10935	1,190.19760	1.19020	1,109.351	20.72	0.47	0.00	0	32,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,232.14680		1.23215	1,318.71260	1.31871	1,232.147	20.96	0.49	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,406.67260		1.40667	1,501.82210	1.50182	1,406.673	21.29	0.53	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,446.94570		1.44695	1,543.90670	1.54391	1,446.946	21.36	0.54	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,557.04160		1.55704	1,658.22020	1.65822	1,557.042	21.57	0.56	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	823.47640		0.82348	730.23800	0.73024	823.476	21.76	0.43	0.00	0	4,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	800.95260		0.80095	709.72040	0.70972	800.953	21.87	0.42	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	787.23350		0.78723	697.23450	0.69723	787.234	21.93	0.41	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	614.34040		0.61434	539.99740	0.54000	614.340	22.89	0.33	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	543.92890		0.54393	476.63480	0.47663	543.929	23.36	0.30	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	480.17610		0.48018	419.56740	0.41957	480.176	23.87	0.27	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	420.21920		0.42022	372.11680	0.37212	420.219	24.46	0.24	0.00	0	17,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	411.25180		0.41125	364.16570	0.36417	411.252	24.63	0.23	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	409.30070		0.40930	362.43880	0.36244	409.301	24.67	0.23	0.00	0	2,310.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	395.20350		0.39520	349.95140	0.34995	395.203	24.95	0.23	0.00	0	83,003.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	386.28670		0.38629	342.06110	0.34206	386.287	25.14	0.22	0.00	0	10,303.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	350.39880		0.35040	310.35840	0.31036	350.399	26.00	0.20	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	346.80450		0.34680	307.18700	0.30719	346.804	26.09	0.20	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	342.58240		0.34258	303.46760	0.30347	342.582	26.21	0.19	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	333.12300		0.33312	295.13400	0.29513	333.123	26.47	0.19	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	324.80070		0.32480	287.80730	0.28781	324.801	26.72	0.18	0.00	0	600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	319.89120		0.31989	282.84140	0.28284	319.891	26.87	0.18	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	311.66100		0.31166	267.05420	0.26705	311.661	27.14	0.18	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	308.26820		0.30827	260.53740	0.26054	308.268	27.25	0.17	0.00	0	368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	251.12170		0.25112	208.10310	0.20810	251.122	27.33	0.15	0.00	0	32,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	241.28330		0.24128	199.53050	0.19953	241.283	27.33	0.14	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	219.09990		0.21910	180.26960	0.18027	219.100	27.33	0.13	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	213.85590		0.21386	175.73110	0.17573	213.856	27.33	0.13	0.00	0	69,895.00	
\$ / R	On 13/03/2017	Foreign Exchange Future			16.27300		16.27300	16.07130	16.07130		20.93	0.00	0.00	0	4,647.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	750.02560		0.75003	795.91950	0.79592	750.026	19.80	0.33	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	808.18930		0.80819	860.80840	0.86081	808.189	19.88	0.35	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	980.57110		0.98057	1,044.60760	1.04461	980.571	20.25	0.39	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,002.32400		1.00232	1,067.33550	1.06734	1,002.324	20.30	0.39	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,617.82370		1.61782	1,706.39970	1.70640	1,617.824	21.50	0.51	0.00	0	1,800.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	718.43410		0.71843	640.11460	0.64011	718.434	23.49	0.33	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	716.56450		0.71656	638.41280	0.63841	716.564	23.50	0.33	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	621.29770		0.62130	551.93220	0.55193	621.298	24.16	0.29	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	566.17710		0.56618	505.07320	0.50507	566.177	24.60	0.27	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	382.43600		0.38244	323.48790	0.32349	382.436	27.43	0.18	0.00	0	1,800.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			16.52580		16.52580	16.32350	16.32350		21.45	0.00	578,403.00	35	0.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			16.73450		16.73450	16.53630	16.53630		21.78	0.00	0.00	0	0.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.40430		15.40430	15.21560	15.21560		19.87	0.00	862,640.80	56	995.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.70710		15.70710	15.51430	15.51430		20.40	0.00	235,606.50	15	162.00	

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 19/12/2016	Foreign Exchange Future			15.99760		15.99760		15.79960	15.79960		20.72	0.00	0.00	0	34.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.27300		16.27300		16.07130	16.07130		20.93	0.00	0.00	0	0.00
£ / R	On 15/04/2016	Any day expiry			21.45580		21.45580		21.26030	21.26030		19.22	0.00	0.00	0	121.00
£ / R	On 28/04/2016	Any day expiry			21.51150		21.51150		21.31560	21.31560		18.91	0.00	214,665.00	10	157.00
£ / R	On 31/05/2016	Any day expiry			21.51760		21.51760		21.32170	21.32170		18.84	0.00	0.00	0	101.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.71170		21.71170		21.51370	21.51370		19.66	0.00	8,880,085.30	409	57,674.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	125.36510		0.12537		102.73060	0.10273	125.365	21.98	0.13	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	29.69440		0.02969		31.26510	0.03127	29.694	24.58	0.03	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			22.10130		22.10130		21.89940	21.89940		20.59	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	757.86080		0.75786		809.18860	0.80919	757.861	20.50	0.35	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	295.39630		0.29540		257.38810	0.25739	295.396	23.61	0.17	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.15210		22.15210		21.94980	21.94980		20.92	0.00	7,753,235.00	350	1,813.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.58170		22.58170		22.37290	22.37290		21.07	0.00	0.00	0	5.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	96.62850		0.09663		95.11900	0.09512	96.629	21.51	0.05	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	189.51480		0.18951		195.31830	0.19532	189.515	20.14	0.10	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	986.52010		0.98652		1,038.23980	1.03824	986.520	20.40	0.35	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,847.34270		1.84734		1,935.25530	1.93526	1,847.343	21.31	0.51	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	965.90370		0.96590		876.70740	0.87671	965.904	22.23	0.37	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	508.68250		0.50868		458.69030	0.45869	508.683	23.81	0.22	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			22.99390		22.99390		22.78040	22.78040		21.23	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry			23.18760		23.18760		22.96970	22.96970		20.60	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			23.38160		23.38160		23.16700	23.16700			0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14023		0.14023		0.13796	0.13796		21.56	0.00	280.47	2	4,941.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14347		0.14347		0.14113	0.14113		20.85	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14666		0.14666		0.14426	0.14426		20.77	0.00	0.00	0	5,731.00
€ / R	On 15/04/2016	Any day expiry			17.32770		17.32770		17.10450	17.10450		21.22	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			17.36910		17.36910		17.14540	17.14540		20.99	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry			17.37670		17.37670		17.15290	17.15290		21.13	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry			17.38040		17.38040		17.15670	17.15670		21.22	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			17.48600		17.48600		17.26100	17.26100		20.76	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.49400		17.49400		17.26890	17.26890		20.80	0.00	0.00	0	0.00
€ / R	On 31/05/2016	Any day expiry			17.50990		17.50990		17.28460	17.28460		20.01	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.56210		17.56210		17.33600	17.33600		20.89	0.00	48,998,259.00	2,790	80,993.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	12.53980		0.01254		13.93570	0.01394	12.540	24.14	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	71.50750		0.07151		84.74110	0.08474	71.508	20.48	0.09	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,703.38250		1.70338		1,500.63460	1.50063	1,703.383	20.24	0.87	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	241.87340		0.24187		294.36670	0.29437	241.873	20.24	0.25	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	369.22640		0.36923		442.99040	0.44299	369.226	20.49	0.34	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	765.47470		0.76547		890.40960	0.89041	765.475	21.20	0.54	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	111.35940		0.11136		86.01420	0.08601	111.359	23.93	0.13	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.96580		17.96580		17.73450	17.73450		21.28	0.00	6,449,722.20	359	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			18.36050		18.36050		18.12230	18.12230		21.18	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	439.99770		0.44000		474.75750	0.47476	439.998	20.11	0.23	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	600.59380		0.60059		646.96700	0.64697	600.594	20.22	0.28	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	617.12320		0.61712		531.89020	0.53189	617.123	23.55	0.30	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	453.06670		0.45307		394.35280	0.39435	453.067	24.66	0.23	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.74060		18.74060		18.49660	18.49660		21.21	0.00	0.00	0	2,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			103.03630		103.03630		102.98076	102.98076			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			100.27314		100.27314		100.21157	100.21157			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			99.14578		99.14578		99.08015	99.08015			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.16863		100.16863		100.16585	100.16585			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.22335		100.22335		100.22068	100.22068			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.98436		99.98436		99.98381	99.98381			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.65394		100.65394		100.65649	100.65649			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.12704		100.12704		100.14340	100.14340			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			100.00796		100.00796		100.03160	100.03160			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			101.09488		101.09488		101.07625	101.07625			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.61730		100.61730		100.60009	100.60009			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			100.10683		100.10683		100.08801	100.08801			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			471.65100		471.65100		471.69400	471.69400			0.00	9,433,020.00	2	9.00
AL37	On 04/08/2016	Index Future			480.55300		480.55300		480.60200	480.60200			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			541.09200		541.09200		541.75600	541.75600			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			551.30500		551.30500		551.98700	551.98700			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			489.95400		489.95400		490.51800	490.51800			0.00	0.00	0	499.00
ALBI	On 04/08/2016	Index Future			499.20100		499.20100		499.78100	499.78100			0.00	0.00	0	133.00
ALBI	On 03/11/2016	Index Future			508.82700		508.82700		509.42200	509.42200			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.61950		11.61950		11.42500	11.42500		16.14	0.00	8,854,059.00	762	6,752.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.79850		11.79850		11.60080	11.60080		16.42	0.00	1,297,835.00	110	1,546.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.97340		11.97340		11.77190	11.77190		16.51	0.00	0.00	0	330.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			12.14150		12.14150		11.93720	11.93720		16.65	0.00	0.00	0	4,216.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.71650		11.71650		11.54410	11.54410		16.42	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.94800		11.94800		11.77160	11.77160		16.71	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.13860		16.13860		15.93640	15.93640		20.68	0.00	2,453,067.20	152	6,413.00
CHF / R	On 19/09/2016	Foreign Exchange Future			16.53370		16.53370		16.32690	16.32690		21.11	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		2.36370	2.36370		2.33790	2.33790		19.95	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future		2.39540	2.39540		2.37000	2.37000		20.43	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.36600	2.36600		2.33630	2.33630		21.73	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.42250	2.42250		2.39180	2.39180		22.07	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		129.80864	129.80864		129.76457	129.76457			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		10.84546	75.21106		10.82838	75.31656			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future		10.93987	76.64605		10.92202	76.75468			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future		11.03340	74.31549		11.01483	74.42688			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		11.03141	78.80559		11.01452	78.92233			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		489.31200	489.31200		489.85000	489.85000			0.00	0.00	0	476.00
GOVI	On 04/08/2016	GOVI		498.54700	498.54700		499.10000	499.10000			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI		508.16000	508.16000		508.72800	508.72800			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		1.98640	1.98640		1.96250	1.96250		19.90	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		2.02550	2.02550		2.00120	2.00120		20.21	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.06190	2.06190		2.03720	2.03720		20.23	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.09610	2.09610		2.07130	2.07130		20.54	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future		124.42108	124.42108		124.38226	124.38226			0.00	0.00	0	4,532.00
I2025	On 04/08/2016	Bond Future		125.53748	125.53748		125.50005	125.50005			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	104.32735		104.32735		104.29438	104.29438			0.00	0.00	0	1,032.00
I2033	On 04/08/2016	Bond Future	106.32634		106.32634		106.29461	106.29461			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	129.78142		129.78142		129.06885	129.06885			0.00	0.00	0	16,932.00
I2038	On 04/08/2016	Bond Future	130.84207		130.84207		130.11795	130.11795			0.00	0.00	0	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	130.29264		130.29264		130.10967	130.10967			0.00	0.00	0	12,687.00
I2046	On 04/08/2016	Bond Future	132.78924		132.78924		132.60483	132.60483			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	138.23027		138.23027		137.85663	137.85663			0.00	0.00	0	14,861.00
I2050	On 04/08/2016	Bond Future	139.30141		139.30141		138.92312	138.92312			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	238.93200		238.93200		238.74600	238.74600			0.00	0.00	0	977.00
IGOV	On 04/08/2016	Index Future	243.46100		243.46100		243.27500	243.27500			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	248.17500		248.17500		247.98700	247.98700			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	647.86700		647.86700		647.29100	647.29100			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	659.80700		659.80700		659.22100	659.22100			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	0.15020		0.15020		0.14800	0.14800			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15110		0.15110		0.14920	0.14920			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.14960		0.14960		0.14790	0.14790			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.07150		0.07150		0.07050	0.07050			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06560		0.06560		0.06520	0.06520			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			0.06180		0.06180		0.06150	0.06150			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.44710		10.44710		10.31790	10.31790		17.84	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.60660		10.60660		10.47560	10.47560		18.02	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.76400		10.76400		10.62950	10.62950		18.18	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.39000		1.39000		1.38420	1.38420			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.40460		1.40460		1.39860	1.39860			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.41850		1.41850		1.41250	1.41250			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.42810		1.42810		1.42180	1.42180			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.14010		1.14010		1.13940	1.13940			0.00	0.00	0	9,121.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.14380		1.14380		1.14310	1.14310			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.14770		1.14770		1.14700	1.14700			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.29707		112.03132		9.27908	112.15771		11.38	0.00	17,588,917.24	157	54,740.00
R186	On 05/05/2016	Bond Future	8.75	Call	251.41000		0.25141		283.96000	0.28396	251.410	11.22	0.14	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	4,187.06000		4.18706		4,093.22000	4.09322	4,187.060	11.22	0.86	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	3,571.40000		3.57140		3,487.02000	3.48702	3,571.400	11.25	0.81	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	1,276.22000		1.27622		1,360.99000	1.36099	1,276.220	11.38	0.47	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	271.13000		0.27113		267.93000	0.26793	271.130	11.74	0.14	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	243.84000		0.24384		241.22000	0.24122	243.840	11.75	0.13	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	189.09000		0.18909		187.53000	0.18753	189.090	11.80	0.10	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.36086		108.86450		9.34189	108.99504		11.58	0.00	0.00	0	521.00
R186	On 04/08/2016	Bond Future	10.00	Put	1,278.51000		1.27851		1,258.07000	1.25807	1,278.510	12.02	0.27	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			295.89178		295.89178		295.80115	295.80115			0.00	65,983,866.94	223	1,932.00
R197	On 04/08/2016	Bond Future			295.06465		295.06465		294.97719	294.97719			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			243.02725		243.02725		242.95001	242.95001		9.10	0.00	972,109.00	4	42,524.00
R202	On 04/08/2016	Bond Future			244.23313		244.23313		244.15851	244.15851		8.51	0.00	73,025,705.87	299	299.00
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			9.11314		94.68581		9.11553	94.67440		8.91	0.00	0.00	0	8,731.00
R2023	On 04/08/2016	Bond Future			9.18097		96.49236		9.18318	96.48212		8.52	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.25101		94.40170		9.25315	94.39209		8.57	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			8.18996		101.31312		8.18343	101.32132		1.93	0.00	0.00	0	53,812.00
R203	On 04/08/2016	Bond Future			8.30692		103.24611		8.29733	103.25599		1.57	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.46019		101.04370		8.44660	101.05465		1.30	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			9.70777		89.37163		9.68989	89.49346			0.00	0.00	0	17,364.00
R2030	On 04/08/2016	Bond Future			9.77575		87.06850		9.75705	87.19397			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			9.85209		88.15078		9.83416	88.27987		15.71	0.00	0.00	0	9,481.00
R2032	On 04/08/2016	Bond Future			9.91879		89.83263		9.90008	89.96551		15.37	0.00	0.00	0	76.00
R2032	On 03/11/2016	Bond Future			9.98234		87.38739		9.96290	87.52364		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			9.95122		92.62780		9.93826	92.72941			0.00	0.00	0	5,096.00
R2035	On 04/08/2016	Bond Future			10.01517		94.39506		10.00161	94.50003			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			9.99745		89.31440		9.98461	89.41429		17.03	0.00	0.00	0	39,888.00
R2037	On 05/05/2016	Bond Future	9.67	Call	731.65000		0.73165		774.80000	0.77480	731.650	17.00	0.28	0.00	0	500.00
R2037	On 04/08/2016	Bond Future			10.06495		86.75962		10.05152	86.86277		17.50	0.00	0.00	0	221.00
R2037	On 03/11/2016	Bond Future			10.12445		88.41502		10.11051	88.52091		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			8.56649		101.76473		8.55990	101.77977		3.67	0.00	0.00	0	33,783.00
R204	On 04/08/2016	Bond Future			8.67317		99.66497		8.66507	99.68181		3.41	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future			8.78014		101.56645		8.77053	101.58450		3.12	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			10.07769		92.78899		10.05982	92.93642		17.53	0.00	185,577.98	2	1,812.00
R2040	On 04/08/2016	Bond Future			10.14604		90.05003		10.12742	90.20170		18.03	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			10.10215		89.86321		10.07917	90.05312		18.17	0.00	0.00	0	20,223.00
R2044	On 04/08/2016	Bond Future			10.16888		87.19368		10.14501	87.38852		18.71	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future			10.22781		88.85734		10.20313	89.05670		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			10.09012		88.97578		10.06694	89.17082		18.67	0.00	0.00	0	62,672.00
R2048	On 04/08/2016	Bond Future			10.15088		90.67341		10.12683	90.87348		18.33	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			10.21133		87.96439		10.18646	88.16905		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			0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future			8.75250		97.64941		8.75587	97.63929		5.16	0.00	0.00	0	67,366.00
R207	On 05/05/2016	Bond Future	7.56	Call	1.85000		0.00185		2.16000	0.00216	1.850	4.97	0.00	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.84631		95.86798		8.84944	95.85915		4.93	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			8.98420		96.06135		8.98744	96.05337		4.41	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,460.04000		1.46004		1,446.13000	1.44613	1,460.040	4.44	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			8.86123		92.49096		8.85373	92.51873		6.81	0.00	0.00	0	46,641.00
R208	On 04/08/2016	Bond Future			8.93821		94.25561		8.92984	94.28528		6.40	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.01236		92.65093		9.00319	92.68199		6.33	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			9.88455		69.29601		9.86637	69.41401		18.08	0.00	5,474,384.79	79	29,682.00
R209	On 05/05/2016	Bond Future	8.25	Call	0.64000		0.00064		0.92000	0.00092	0.640	17.59	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	66.75000		0.06675		76.52000	0.07652	66.750	17.72	0.05	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.94337		70.61810		9.92449	70.73940		17.76	0.00	0.00	0	190.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,451.30000		1.45130		1,486.52000	1.48652	1,451.300	17.59	0.33	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,910.82000		1.91082		1,953.63000	1.95363	1,910.820	17.69	0.40	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	3,759.73000		3.75973		3,685.52000	3.68552	3,759.730	17.74	0.57	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	1,940.86000		1.94086		1,876.64000	1.87664	1,940.860	18.23	0.36	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,342.76000		5.34276		5,412.16000	5.41216	5,342.760	18.49	0.73	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.99907		68.81461		9.97955	68.93881		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			182.00928		182.00928		181.95252	181.95252			0.00	0.00	0	1,441.00
R210	On 04/08/2016	Bond Future			185.49687		185.49687		185.44210	185.44210			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			137.89737		137.89737		137.82377	137.82377			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			138.77994		138.77994		138.70726	138.70726			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	143.80904		143.80904		143.91982	143.91982			0.00	0.00	0	3,488.00
R212	On 04/08/2016	Bond Future	144.63308		144.63308		144.74846	144.74846			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	9.74004		80.09236		9.72695	80.17813		15.55	0.00	0.00	0	47,733.00
R213	On 04/08/2016	Bond Future	9.79992		81.62048		9.78623	81.70904		15.22	0.00	0.00	0	462.00
R213	On 03/11/2016	Bond Future	9.85990		79.62654		9.84566	79.71751		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	10.00917		69.29567		9.99096	69.41693		18.81	0.00	19,264,196.26	278	32,450.00
R214	On 04/08/2016	Bond Future	10.06683		70.61779		10.04792	70.74246		18.48	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	260.96000	0.26096	276.06000	0.27606	260.960	18.00	0.08	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,077.92000	1.07792	1,120.25000	1.12025	1,077.920	18.14	0.26	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,807.18000	3.80718	3,894.58000	3.89458	3,807.180	18.74	0.60	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	7,993.41000	7.99341	8,107.36000	8.10736	7,993.410	19.36	0.85	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future	10.12416		68.66759		10.10461	68.79524		18.72	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future	27,225.50000	27,225.50000		26,890.53000	26,890.53000				0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	27,762.34000	27,762.34000		27,422.61000	27,422.61000				0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.38790		11.38790		11.20440	11.20440		17.29	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	11.59630		11.59630		11.40810	11.40810		17.55	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.29900		5.29900		5.27980	5.27980		15.89	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	5.27250		5.27250		5.25280	5.25280		16.02	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.38580		1.38580		1.34460	1.34460			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.32780		1.32780		1.28790	1.28790			0.00	0.00	0	0.00

Total for Derivatives : **1,407,567,113.25** **80,931** **3653101.00**

Grand Total: **1,407,567,113.25** **80,931** **3653101.00**