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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 19/04/2016

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	
<b>Derivatives</b>														
\$ / R	On 20/04/2016	Any day expiry	14.27360	14.27360		14.48620	14.48620		19.65	0.00	0.00	0	875.00	
\$ / R	On 20/04/2016	Any day expiry	15.21	Call	0.06900	0.00007	1.76090	0.00176	0.069	38.67	0.00	0.00	0	2,000.00
\$ / R	On 21/04/2016	Any day expiry	14.27360	14.27360		14.48630	14.48630		19.11	0.00	0.00	0	0.00	
\$ / R	On 21/04/2016	Any day expiry	14.54	Put	284.64630	0.28465	130.77650	0.13078	284.646	23.40	0.86	0.00	0	200.00
\$ / R	On 22/04/2016	Any day expiry	14.27360	14.27360		14.48910	14.48910		19.25	0.00	0.00	0	0.00	
\$ / R	On 25/04/2016	Any day expiry	14.28100	14.28100		14.49770	14.49770		17.20	0.00	0.00	0	0.00	
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	0.03490	0.00003	0.05710	0.00006	0.035	35.88	0.00	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry	14.28340	14.28340		14.50060	14.50060		17.42	0.00	0.00	0	267.00	
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	0.02310	0.00002	0.00900	0.00001	0.023	37.95	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	3.74230	0.00374	1.85130	0.00185	3.742	20.75	0.02	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	14.40	Put	206.81070	0.20681	0.00000	0.00000	206.811	17.78	0.62	17,992,609.40	2,000	1,000.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	1.01210	0.00101	2.30120	0.00230	1.012	26.32	0.01	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	0.14240	0.00014	0.38540	0.00039	0.142	30.15	0.00	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	0.04430	0.00004	0.10410	0.00010	0.044	32.34	0.00	0.00	0	10,000.00
\$ / R	On 28/04/2016	Any day expiry	14.28830	14.28830		14.50630	14.50630		17.75	0.00	0.00	0	107.00	
\$ / R	On 29/04/2016	Any day expiry	14.29080	14.29080		14.50920	14.50920		17.98	0.00	0.00	0	1,100.00	

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 03/05/2016	Any day expiry			14.30250	14.30250		14.52070	14.52070		17.56	0.00	0.00	0	0.00
\$ / R	14.42	Put	On 03/05/2016	Any day expiry	264.29220	0.26429		0.00000	0.00000	264.292	17.83	0.59	16,895,643.60	2,000	1,000.00		
\$ / R	14.87	Put	On 03/05/2016	Any day expiry	607.99870	0.60800	438.95030	0.43895	607.999	18.86	0.85	0.00	0	18,400.00			
\$ / R	15.03	Call	On 03/05/2016	Any day expiry	24.59720	0.02460	58.28410	0.05828	24.597	19.31	0.10	0.00	0	18,400.00			
\$ / R			On 04/05/2016	Any day expiry	14.30540	14.30540	14.52360	14.52360		17.73	0.00	0.00	0	733.00			
\$ / R			On 06/05/2016	Any day expiry	14.31120	14.31120	14.52930	14.52930		17.99	0.00	0.00	0	0.00			
\$ / R			On 10/05/2016	Any day expiry	14.32290	14.32290	14.54080	14.54080		17.83	0.00	0.00	0	825.00			
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	222.89520	0.22290	143.04200	0.14304	222.895	17.81	0.46	0.00	0	8,403.00			
\$ / R	14.44	Put	On 10/05/2016	Any day expiry	312.63890	0.31264		0.00000	0.00000	312.639	18.15	0.57	16,335,659.20	2,000	1,000.00		
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	14.48110	0.01448	34.12190	0.03412	14.481	20.02	0.05	0.00	0	8,403.00			
\$ / R			On 13/05/2016	Any day expiry	14.33170	14.33170	14.54940	14.54940		18.18	0.00	0.00	0	1,040.00			
\$ / R			On 16/05/2016	Any day expiry	14.34040	14.34040	14.55800	14.55800		17.97	0.00	0.00	0	1,880.00			
\$ / R			On 17/05/2016	Any day expiry	14.34340	14.34340	14.56090	14.56090		18.04	0.00	0.00	0	100.00			
\$ / R	14.46	Put	On 17/05/2016	Any day expiry	352.96840	0.35297		0.00000	0.00000	352.968	18.29	0.55	16,008,327.00	2,000	1,000.00		
\$ / R			On 18/05/2016	Any day expiry	14.34630	14.34630	14.56380	14.56380		18.11	0.00	0.00	0	0.00			
\$ / R	14.80	Put	On 18/05/2016	Any day expiry	590.89760	0.59090	448.90060	0.44890	590.898	19.11	0.71	0.00	0	15,000.00			
\$ / R			On 19/05/2016	Any day expiry	14.34920	14.34920	14.56660	14.56660		18.16	0.00	0.00	0	0.00			
\$ / R			On 20/05/2016	Any day expiry	14.35210	14.35210	14.56950	14.56950		18.23	0.00	0.00	0	4,700.00			
\$ / R			On 23/05/2016	Any day expiry	14.36090	14.36090	14.57820	14.57820		18.08	0.00	0.00	0	0.00			
\$ / R			On 24/05/2016	Any day expiry	14.36370	14.36370	14.48100	14.48100		18.14	0.00	0.00	0	0.00			
\$ / R	14.48	Put	On 24/05/2016	Any day expiry	389.62720	0.38963		0.00000	0.00000	389.627	18.42	0.54	15,781,393.80	2,000	1,000.00		
\$ / R			On 25/05/2016	Any day expiry	14.36660	14.36660	14.58390	14.58390		18.20	0.00	0.00	0	285.00			
\$ / R			On 27/05/2016	Any day expiry	14.37220	14.37220	14.58970	14.58970		18.30	0.00	0.00	0	1,000.00			
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	1.09360	0.00109	1.20080	0.00120	1.094	22.83	0.00	0.00	0	250.00			
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	53.91360	0.05391	35.50020	0.03550	53.914	17.59	0.13	0.00	0	150.00			
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	22.04450	0.02204	39.89740	0.03990	22.044	21.69	0.05	0.00	0	250.00			
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	7.50740	0.00751	15.53600	0.01554	7.507	22.31	0.02	0.00	0	150.00			
\$ / R			On 31/05/2016	Any day expiry	14.38360	14.38360	14.60120	14.60120		18.24	0.00	58,120.00	4	1,627.00			
\$ / R	14.50	Put	On 31/05/2016	Any day expiry	421.81900	0.42182		0.00000	0.00000	421.819	18.46	0.54	15,626,277.60	2,000	1,000.00		
\$ / R			On 06/06/2016	Any day expiry	14.40060	14.40060	14.61850	14.61850		18.26	0.00	0.00	0	0.00			
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	4.38660	0.00439	3.96790	0.00397	4.387	20.49	0.01	0.00	0	1,000.00			
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	101.26670	0.10127	149.00460	0.14900	101.267	20.43	0.18	0.00	0	1,000.00			
\$ / R			On 07/06/2016	Any day expiry	14.40350	14.40350	14.52100	14.52100		18.30	0.00	0.00	0	0.00			
\$ / R	14.52	Put	On 07/06/2016	Any day expiry	453.03540	0.45304		0.00000	0.00000	453.035	18.55	0.53	15,499,715.40	2,000	1,000.00		
\$ / R			On 08/06/2016	Any day expiry	14.40630	14.40630	14.62420	14.62420		18.34	0.00	0.00	0	0.00			
\$ / R	14.60	Put	On 08/06/2016	Any day expiry	505.77560	0.50578	395.09400	0.39509	505.776	18.75	0.56	0.00	0	8,219.00			
\$ / R	15.78	Call	On 08/06/2016	Any day expiry	71.38160	0.07138	106.64940	0.10665	71.382	21.16	0.13	0.00	0	8,219.00			
\$ / R			On 09/06/2016	Any day expiry	14.40920	14.40920	14.62710	14.62710		18.37	0.00	0.00	0	264.00			
\$ / R			On 13/06/2016	Foreign Exchange Future	14.42050	14.42050	14.63860	14.63860		18.30	0.00	1,823,111,712.50	126,425	641,501.00			
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	5.70320	0.00570	5.30800	0.00531	5.703	20.33	0.01	0.00	0	330.00			
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	19.78950	0.01979	18.66930	0.01867	19.790	17.44	0.05	0.00	0	6,600.00			
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	24.36870	0.02437	21.69310	0.02169	24.369	17.31	0.06	0.00	0	750.00			
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	41.31960	0.04132	30.26740	0.03027	41.320	17.37	0.09	0.00	0	700.00			
\$ / R	13.50	Call	On 13/06/2016	Foreign Exchange Future	1,003.50210	1.00350	1,199.70150	1.19970	1,003.502	17.47	0.84	0.00	0	53,633.00			

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	13.50	Put	83.00210	0.08300	61.10150	0.06110	83.002	17.47	0.16	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	88.48530	0.08849	65.20620	0.06521	88.485	17.48	0.17	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	218.05820	0.21806	163.04150	0.16304	218.058	17.87	0.32	0.00	0	2,788.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	300.04780	0.30005	229.40600	0.22941	300.048	18.08	0.40	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	323.08130	0.32308	248.36220	0.24836	323.081	18.14	0.42	0.00	0	51,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	426.27070	0.42627	333.83640	0.33384	426.271	18.41	0.50	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	455.29710	0.45530	357.61990	0.35762	455.297	18.51	0.52	0.00	0	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.66	Call	314.89800	0.31490	418.95870	0.41896	314.898	18.83	0.43	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	275.05550	0.27506	369.87310	0.36987	275.055	19.08	0.38	0.00	0	25,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	648.36980	0.64837	523.59070	0.52359	648.370	19.12	0.62	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	683.44910	0.68345	554.98830	0.55499	683.449	19.22	0.64	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	231.63200	0.23163	315.56100	0.31556	231.632	19.38	0.34	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	763.23670	0.76324	626.98360	0.62698	763.237	19.44	0.67	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	770.66050	0.77066	633.72230	0.63372	770.661	19.46	0.68	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	213.59540	0.21360	292.72040	0.29272	213.595	19.52	0.31	0.00	0	54,233.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	793.09540	0.79310	654.12040	0.65412	793.095	19.52	0.69	0.00	0	7,840.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	87.89920	0.08790	127.52480	0.12752	87.899	21.04	0.15	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	73.30760	0.07331	107.70620	0.10771	73.308	21.33	0.13	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	64.70340	0.06470	96.23890	0.09624	64.703	21.50	0.11	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,644.20340	1.64420	1,457.63890	1.45764	1,644.203	21.50	0.89	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	57.09940	0.05710	86.00450	0.08600	57.099	21.67	0.10	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	48.52930	0.04853	73.95450	0.07395	48.529	21.89	0.09	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,886.24250	1.88624	1,692.82200	1.69282	1,886.243	21.94	0.91	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	44.46250	0.04446	68.18080	0.06818	44.463	22.00	0.08	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	42.29370	0.04229	65.08650	0.06509	42.294	22.07	0.08	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	2,114.13800	2.11414	1,915.46660	1.91547	2,114.138	22.34	0.93	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	33.36770	0.03337	52.22120	0.05222	33.368	22.39	0.06	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	2,258.24380	2.25824	2,056.86130	2.05686	2,258.244	22.59	0.94	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	28.03900	0.02804	44.42520	0.04443	28.039	22.62	0.05	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	20.34420	0.02034	32.97000	0.03297	20.344	23.06	0.04	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	19.85140	0.01985	32.22690	0.03223	19.851	23.09	0.04	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	18.67300	0.01867	30.44430	0.03044	18.673	23.18	0.04	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	2,598.17300	2.59817	2,391.84430	2.39184	2,598.173	23.18	0.96	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	17.35410	0.01735	28.44010	0.02844	17.354	23.28	0.03	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	16.73180	0.01673	27.49040	0.02749	16.732	23.33	0.03	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	5.55680	0.00556	9.40160	0.00940	5.557	24.76	0.01	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	5.11600	0.00512	8.60640	0.00861	5.116	24.87	0.01	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	4.65750	0.00466	7.78030	0.00778	4.658	24.99	0.01	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	4.54980	0.00455	7.58660	0.00759	4.550	25.03	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	3.18220	0.00318	5.13860	0.00514	3.182	25.50	0.01	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	2.77810	0.00278	4.42230	0.00442	2.778	25.69	0.01	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	1.49600	0.00150	2.69190	0.00269	1.496	25.84	0.00	65,786.18	1,300	2,700.00
\$ / R	On 14/06/2016	Any day expiry	14.42340		14.42340	14.42340	14.64150	14.64150		18.33	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	482.02030	0.48202	0.00000	0.00000	482.020	18.62	0.53	15,398,919.00	2,000	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	60.35860	0.06036	90.17530	0.09018	60.359	21.67	0.11	0.00	0	10,000.00
\$ / R	On 21/06/2016	Any day expiry			14.44320	14.44320	14.56100	14.56100		18.41	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	508.42870	0.50843	0.00000	0.00000	508.429	18.63	0.53	15,321,084.20	2,000	1,000.00
\$ / R	On 24/06/2016	Any day expiry			14.45190	14.45190	14.67050	14.67050		18.48	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	938.72280	0.93872	794.02780	0.79403	938.723	19.90	0.70	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	47.50490	0.04750	69.21030	0.06921	47.505	22.65	0.08	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			14.46350	14.46350	14.68230	14.68230		18.42	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	5.78270	0.00578	5.23900	0.00524	5.783	21.07	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	108.09050	0.10809	82.87280	0.08287	108.090	17.53	0.17	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	534.08920	0.53409	0.00000	0.00000	534.089	18.67	0.52	15,245,893.60	2,000	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	55.30210	0.05530	78.92690	0.07893	55.302	22.56	0.09	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	36.58930	0.03659	53.17990	0.05318	36.589	23.30	0.06	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			14.46640	14.46640	14.68520	14.68520		18.44	0.00	0.00	0	200.00
\$ / R	On 29/06/2016	Any day expiry	14.72	Call	370.53130	0.37053	475.17730	0.47518	370.531	18.97	0.43	0.00	0	224.00
\$ / R	On 05/07/2016	Any day expiry			14.48370	14.48370	14.60100	14.60100		18.47	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	557.59700	0.55760	0.00000	0.00000	557.597	18.67	0.52	15,187,960.20	2,000	1,000.00
\$ / R	On 12/07/2016	Any day expiry			14.50390	14.50390	14.62100	14.62100		18.47	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	14.62	Put	581.19540	0.58120	0.00000	0.00000	581.195	18.70	0.52	90,796,410.00	12,000	12,000.00
\$ / R	On 26/07/2016	Any day expiry			14.54450	14.54450	14.76480	14.76480		18.62	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	2,169.59930	2.16960	1,983.89890	1.98390	2,169.599	22.38	0.86	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	41.81170	0.04181	53.56560	0.05357	41.812	25.73	0.05	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			14.54740	14.54740	14.76780	14.76780		18.64	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	9.51240	0.00951	7.70260	0.00770	9.512	19.48	0.02	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	151.36230	0.15136	120.72450	0.12072	151.362	17.65	0.20	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	78.49970	0.07850	103.11600	0.10312	78.500	23.28	0.10	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	62.34270	0.06234	82.29420	0.08229	62.343	23.81	0.08	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.59100	14.59100	14.81250	14.81250		18.80	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	52.80850	0.05281	34.37430	0.03437	52.809	18.03	0.08	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	318.18680	0.31819	394.79550	0.39480	318.187	20.42	0.31	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			14.60260	14.60260	14.82440	14.82440		18.79	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			14.60840	14.60840	14.83030	14.83030		18.83	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,505.60840	1.50561	1,345.65550	1.34566	1,505.608	21.00	0.73	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	98.18260	0.09818	124.57160	0.12457	98.183	23.45	0.11	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			14.63460	14.63460	14.85710	14.85710		18.96	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	12.62350	0.01262	10.32160	0.01032	12.623	18.25	0.02	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	192.91680	0.19292	156.64060	0.15664	192.917	17.89	0.21	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	96.13730	0.09614	119.06520	0.11907	96.137	23.93	0.10	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	87.39000	0.08739	106.53600	0.10654	87.390	24.50	0.09	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			14.64330	14.64330	14.86600	14.86600		18.90	0.00	0.00	0	2,610.00
\$ / R	On 06/09/2016	Any day expiry			14.66660	14.66660	14.88980	14.88980		18.92	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			14.67240	14.67240	14.89580	14.89580		18.94	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	287.23990	0.28724	237.78140	0.23778	287.240	17.99	0.27	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	144.14880	0.14415	177.73610	0.17774	144.149	23.10	0.14	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			14.67530	14.67530	14.89880	14.89880		19.03	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 13/09/2016	Any day expiry		14.68690	14.68690	14.91070	14.91070		19.01	0.00	0.00	0	0.00
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	866.53660	0.86654	749.87840	0.74988	866.537	19.40	0.53	0.00	0	1,000.00
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	86.75080	0.08675	102.78460	0.10278	86.751	26.04	0.08	0.00	0	1,000.00
\$ / R		On 15/09/2016	Any day expiry		14.69270	14.69270	14.91660	14.91660		19.03	0.00	0.00	0	259.00
\$ / R		On 19/09/2016	Foreign Exchange Future		14.70440	14.70440	14.92850	14.92850		19.01	0.00	38,128,509.20	2,593	169,164.00
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	158.52600	0.15853	127.77490	0.12777	158.526	17.81	0.17	0.00	0	405.00
\$ / R	13.70	Put	On 19/09/2016	Foreign Exchange Future	274.93880	0.27494	227.73870	0.22774	274.939	17.98	0.25	0.00	0	2,800.00
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	609.54490	0.60954	517.56100	0.51756	609.545	18.76	0.43	0.00	0	73,000.00
\$ / R	14.70	Put	On 19/09/2016	Foreign Exchange Future	719.14870	0.71915	617.45720	0.61746	719.149	19.01	0.47	0.00	0	2,800.00
\$ / R	15.00	Call	On 19/09/2016	Foreign Exchange Future	608.04530	0.60805	713.46260	0.71346	608.045	19.47	0.46	0.00	0	500.00
\$ / R	16.27	Call	On 19/09/2016	Foreign Exchange Future	295.57820	0.29558	353.75540	0.35376	295.578	21.57	0.26	0.00	0	21,500.00
\$ / R	16.51	Call	On 19/09/2016	Foreign Exchange Future	257.46550	0.25747	311.16160	0.31116	257.465	21.90	0.23	0.00	0	15,000.00
\$ / R	16.66	Call	On 19/09/2016	Foreign Exchange Future	236.35710	0.23636	286.22940	0.28623	236.357	22.11	0.21	0.00	0	5,000.00
\$ / R	17.00	Call	On 19/09/2016	Foreign Exchange Future	195.19650	0.19520	237.35460	0.23735	195.197	22.58	0.18	0.00	0	1,000.00
\$ / R	17.50	Call	On 19/09/2016	Foreign Exchange Future	148.44280	0.14844	181.38120	0.18138	148.443	23.28	0.14	0.00	0	405.00
\$ / R	17.70	Call	On 19/09/2016	Foreign Exchange Future	134.34960	0.13435	163.29020	0.16329	134.350	23.61	0.13	0.00	0	10,000.00
\$ / R	19.55	Call	On 19/09/2016	Foreign Exchange Future	62.51520	0.06252	83.60350	0.08360	62.515	26.86	0.06	0.00	0	17,500.00
\$ / R		On 28/09/2016	Any day expiry		14.73050	14.73050	14.95530	14.95530		19.11	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	13.13630	0.01314	12.48580	0.01249	13.136	16.80	0.02	0.00	0	250.00
\$ / R	13.50	Put	On 28/09/2016	Any day expiry	229.32840	0.22933	188.62900	0.18863	229.328	17.96	0.22	0.00	0	150.00
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	122.96730	0.12297	144.55840	0.14456	122.967	24.75	0.11	0.00	0	250.00
\$ / R	18.41	Call	On 28/09/2016	Any day expiry	116.62190	0.11662	137.01070	0.13701	116.622	25.11	0.11	0.00	0	150.00
\$ / R		On 26/10/2016	Any day expiry		14.81200	14.81200	15.03890	15.03890		19.20	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	14.32920	0.01433	14.05110	0.01405	14.329	16.05	0.02	0.00	0	250.00
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	256.83220	0.25683	212.31400	0.21231	256.832	18.03	0.22	0.00	0	150.00
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	144.25500	0.14425	165.61030	0.16561	144.255	25.56	0.12	0.00	0	250.00
\$ / R	18.85	Call	On 26/10/2016	Any day expiry	141.10080	0.14110	161.91830	0.16192	141.101	25.72	0.11	0.00	0	150.00
\$ / R		On 28/11/2016	Any day expiry		14.90790	14.90790	15.13820	15.13820		19.32	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	23.98040	0.02398	22.80450	0.02280	23.980	16.55	0.03	0.00	0	250.00
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	285.49670	0.28550	237.76270	0.23776	285.497	18.09	0.22	0.00	0	150.00
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	163.55250	0.16355	188.09700	0.18810	163.553	26.24	0.12	0.00	0	400.00
\$ / R		On 14/12/2016	Any day expiry		14.95450	14.95450	15.18640	15.18640		19.40	0.00	0.00	0	251.00
\$ / R		On 19/12/2016	Foreign Exchange Future		14.96900	14.96900	15.20140	15.20140		19.38	0.00	112,267,500.00	7,500	52,443.00
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	21.39560	0.02140	19.23620	0.01924	21.396	15.72	0.03	0.00	0	250.00
\$ / R	13.22	Put	On 19/12/2016	Foreign Exchange Future	228.30670	0.22831	185.66500	0.18567	228.307	17.96	0.18	0.00	0	725.00
\$ / R	13.35	Put	On 19/12/2016	Foreign Exchange Future	261.03270	0.26103	217.85840	0.21786	261.033	18.04	0.20	0.00	0	6,600.00
\$ / R	13.50	Put	On 19/12/2016	Foreign Exchange Future	300.99180	0.30099	257.07810	0.25708	300.992	18.10	0.22	0.00	0	150.00
\$ / R	13.70	Put	On 19/12/2016	Foreign Exchange Future	360.39540	0.36040	309.80570	0.30981	360.395	18.17	0.25	0.00	0	4,000.00
\$ / R	14.50	Put	On 19/12/2016	Foreign Exchange Future	691.01340	0.69101	601.72400	0.60172	691.013	18.88	0.39	0.00	0	8,000.00
\$ / R	14.63	Put	On 19/12/2016	Foreign Exchange Future	757.78950	0.75779	663.37870	0.66338	757.789	19.02	0.41	0.00	0	5,700.00
\$ / R	14.70	Put	On 19/12/2016	Foreign Exchange Future	795.04920	0.79505	697.90600	0.69791	795.049	19.10	0.42	0.00	0	4,000.00
\$ / R	14.80	Put	On 19/12/2016	Foreign Exchange Future	849.83190	0.84983	748.82090	0.74882	849.832	19.21	0.44	0.00	0	40,000.00
\$ / R	14.91	Put	On 19/12/2016	Foreign Exchange Future	912.15110	0.91215	806.93590	0.80694	912.151	19.34	0.46	0.00	0	100.00
\$ / R	14.98	Put	On 19/12/2016	Foreign Exchange Future	953.13940	0.95314	845.05380	0.84505	953.139	19.42	0.47	0.00	0	1,700.00

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	15.00	Put	965.09450	0.96509	856.10700	0.85611	965.094	19.45	0.47	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,088.31560	1.08832	970.41500	0.97041	1,088.316	19.70	0.51	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,094.64530	1.09465	976.37940	0.97638	1,094.645	19.72	0.51	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	786.91990	0.78692	894.17120	0.89417	786.920	19.96	0.46	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,285.32770	1.28533	1,156.33880	1.15634	1,285.328	20.10	0.55	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	754.32770	0.75433	857.73880	0.85774	754.328	20.10	0.45	5,047,544.19	750	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,333.60420	1.33360	1,201.74580	1.20175	1,333.604	20.20	0.56	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,496.92860	1.49693	1,356.70780	1.35671	1,496.929	20.52	0.59	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,644.42650	1.64443	1,498.17440	1.49817	1,644.426	20.81	0.62	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,796.40550	1.79641	1,644.68180	1.64468	1,796.405	21.09	0.65	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,007.55230	2.00755	1,849.66240	1.84966	2,007.552	21.45	0.68	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,055.45200	2.05545	1,896.02740	1.89603	2,055.452	21.53	0.68	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,184.79190	2.18479	2,021.42390	2.02142	2,184.792	21.75	0.70	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	438.77980	0.43878	504.53950	0.50454	438.780	21.93	0.29	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	425.20730	0.42521	489.16890	0.48917	425.207	22.04	0.28	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	416.97620	0.41698	479.84380	0.47984	416.976	22.11	0.27	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	317.23930	0.31724	365.29710	0.36530	317.239	23.11	0.22	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	290.41630	0.29042	0.00000	0.00000	290.416	23.73	0.20	8,858,404.17	3,000	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	285.66790	0.28567	322.72670	0.32273	285.668	23.85	0.19	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	257.87260	0.25787	290.81650	0.29082	257.873	24.62	0.17	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	231.97150	0.23197	261.05500	0.26105	231.972	25.49	0.16	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	227.27850	0.22728	255.66340	0.25566	227.278	25.67	0.15	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	226.26100	0.22626	254.49400	0.25449	226.261	25.71	0.15	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	216.14820	0.21615	246.04460	0.24604	216.148	25.91	0.15	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	206.14100	0.20614	240.71510	0.24072	206.141	25.91	0.14	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	166.13510	0.16614	205.78570	0.20579	166.135	25.91	0.12	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	162.16080	0.16216	201.10380	0.20110	162.161	25.91	0.11	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	157.50720	0.15751	195.61410	0.19561	157.507	25.91	0.11	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	147.12350	0.14712	183.33490	0.18333	147.124	25.91	0.11	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	138.05130	0.13805	172.57080	0.17257	138.051	25.91	0.10	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	132.72870	0.13273	166.23910	0.16624	132.729	25.91	0.10	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	123.86970	0.12387	155.67170	0.15567	123.870	25.91	0.09	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	120.24380	0.12024	151.33580	0.15134	120.244	25.91	0.09	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	91.78300	0.09178	117.05440	0.11705	91.783	25.91	0.07	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	87.25990	0.08726	111.56080	0.11156	87.260	25.91	0.07	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	77.24410	0.07724	99.34410	0.09934	77.244	25.91	0.06	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	74.91500	0.07492	96.49210	0.09649	74.915	25.91	0.06	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.22040		15.22040		15.45860	15.45860		19.61	0.00	7,610,200.00	500	4,147.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,134.46880	1.13447	1,021.06630	1.02107	1,134.469	19.65	0.46	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,214.67150	1.21467	1,097.60880	1.09761	1,214.671	19.80	0.48	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,435.31030	1.43531	1,308.00720	1.30801	1,435.310	20.22	0.53	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,462.25160	1.46225	1,333.73720	1.33374	1,462.252	20.26	0.53	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,205.74670	2.20575	2,049.43040	2.04943	2,205.747	21.56	0.64	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	410.66250	0.41066	460.02160	0.46002	410.663	23.69	0.23	0.00	0	90.00

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 13/03/2017	Foreign Exchange Future	18.44	Call	409.73410	0.40973	458.75130	0.45875	409.734	23.71	0.23	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	363.33940	0.36334	404.04040	0.40404	363.339	24.66	0.20	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	337.23200	0.33723	374.59430	0.37459	337.232	25.31	0.19	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	165.68330	0.16568	202.16380	0.20216	165.683	25.94	0.10	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.48860	15.48860	15.72460	15.72460		19.84	0.00	0.00	0	1,300.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.71860	15.71860	15.94980	15.94980		20.49	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.42050	14.42050	14.63860	14.63860		18.30	0.00	72,102.50	5	977.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.70440	14.70440	14.92850	14.92850		19.01	0.00	0.00	0	168.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.96900	14.96900	15.20140	15.20140		19.38	0.00	74,845.00	5	31.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.22040	15.22040	15.45860	15.45860		19.61	0.00	0.00	0	3.00
£ / R	On 28/04/2016	Any day expiry			20.56690	20.56690	20.70370	20.70370		12.70	0.00	0.00	0	157.00
£ / R	On 31/05/2016	Any day expiry			20.57170	20.57170	20.70900	20.70900		13.49	0.00	0.00	0	123.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.75900	20.75900	20.89430	20.89430		13.86	0.00	11,770,353.00	567	57,446.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	11.27030	0.01127	14.74110	0.01474	11.270	19.42	0.02	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	6.43710	0.00644	7.05460	0.00705	6.437	26.19	0.01	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			21.13050	21.13050	21.27010	21.27010		15.81	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	889.36030	0.88936	838.41730	0.83842	889.360	16.23	0.49	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	66.67410	0.06667	83.02590	0.08303	66.674	20.10	0.06	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			21.17800	21.17800	21.31820	21.31820		16.30	0.00	7,412,300.00	350	17,375.00
£ / R	On 19/09/2016	Foreign Exchange Future	20.51	Call	1,235.97790	1.23598	1,337.82320	1.33782	1,235.978	16.00	0.64	0.00	0	850.00
£ / R	On 19/12/2016	Foreign Exchange Future			21.57690	21.57690	21.72510	21.72510		17.95	0.00	10,788,450.00	500	5.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	59.55760	0.05956	57.56220	0.05756	59.558	17.36	0.04	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	181.77480	0.18177	163.33160	0.16333	181.775	17.21	0.12	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	1,170.17770	1.17018	1,123.88280	1.12388	1,170.178	17.87	0.45	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	2,198.92900	2.19893	2,139.25890	2.13926	2,198.929	18.79	0.63	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	462.25280	0.46225	536.82290	0.53682	462.253	19.72	0.24	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	205.95660	0.20596	258.50570	0.25851	205.957	21.44	0.12	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			21.95900	21.95900	22.11250	22.11250		18.92	0.00	10,979,500.00	500	0.00
£ / R	On 25/04/2017	Any day expiry			22.15800	22.15800	22.31090	22.31090		18.79	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			22.37120	22.37120	22.51920	22.51920			0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13201	0.13201	0.13476	0.13476		22.54	0.00	2,244.14	17	4,799.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13504	0.13504	0.13787	0.13787		21.45	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13799	0.13799	0.14091	0.14091		20.88	0.00	20,698.20	150	5,731.00
€ / R	On 26/04/2016	Any day expiry			16.24380	16.24380	16.42830	16.42830		19.06	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry			16.25030	16.25030	16.43550	16.43550		19.02	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry			16.25340	16.25340	16.43910	16.43910		19.12	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			16.35210	16.35210	16.53660	16.53660		18.65	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			16.35940	16.35940	16.54410	16.54410		18.75	0.00	0.00	0	0.00
€ / R	On 31/05/2016	Any day expiry			16.37440	16.37440	16.55910	16.55910		18.17	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.42270	16.42270	16.60780	16.60780		18.71	0.00	55,475,880.60	3,378	80,473.00

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	14.20	Put	14.84320		0.01484		14.09870	0.01410	14.843	20.19	0.03	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	181.55300		0.18155		145.35980	0.14536	181.553	18.28	0.25	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	729.85130		0.72985		865.69140	0.86569	729.851	18.44	0.67	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	598.23430		0.59823		506.93570	0.50694	598.234	19.06	0.55	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	847.59400		0.84759		736.08750	0.73609	847.594	19.62	0.66	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	1,485.48330		1.48548		1,340.05490	1.34005	1,485.483	20.87	0.83	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	11.46440		0.01146		13.49820	0.01350	11.464	23.55	0.02	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.79970		16.79970		16.99090			19.68	0.00	0.00	0	7,847.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.15920		17.15920		17.35920			19.76	0.00	4,289,800.00	250	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	708.16650		0.70817		653.93960	0.65394	708.166	19.10	0.36	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	959.40370		0.95940		888.11310	0.88811	959.404	19.54	0.43	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	315.78330		0.31578		355.48260	0.35548	315.783	23.90	0.19	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	259.85450		0.25985		291.71190	0.29171	259.855	26.11	0.15	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			17.50870		17.50870		17.71250			19.84	0.00	4,377,175.00	250	2,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.13786		101.13786		101.80731	101.80731			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			98.30737		98.30737		99.01503	99.01503			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			97.13521		97.13521		97.86963	97.86963			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.13891		100.13891		100.14005	100.14005			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.16194		100.16194		100.16532	100.16532			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.88032		99.88032		99.88948	99.88948			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.45084		100.45084		100.47849	100.47849			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.87433		99.87433		99.91131	99.91131			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.67796		99.67796		99.73275	99.73275			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.00265		100.00265		100.33063	100.33063			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			99.46964		99.46964		99.81436	99.81436			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			98.89300		98.89300		99.25760	99.25760			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			478.98100		478.98100		476.81300	476.81300			0.00	0.00	0	13.00
AL37	On 04/08/2016	Index Future			487.99400		487.99400		485.78600	485.78600			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			555.94000		555.94000		551.84400	551.84400			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			566.40100		566.40100		562.22800	562.22800			0.00	0.00	0	9.00
ALBI	On 05/05/2016	Index Future			505.01500		505.01500		500.96400	500.96400			0.00	0.00	0	507.00
ALBI	On 04/08/2016	Index Future			514.51800		514.51800		510.39100	510.39100			0.00	0.00	0	147.00
ALBI	On 03/11/2016	Index Future			524.41200		524.41200		520.21100	520.21100			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.23130		11.23130		11.31240	11.31240		15.01	0.00	14,353,601.40	1,278	7,681.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.40400		11.40400		11.48720	11.48720		15.50	0.00	741,260.00	65	1,430.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.56580		11.56580		11.65330	11.65330		15.68	0.00	1,156,580.00	100	380.00



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
AU\$ / R	On 13/03/2017	Foreign Exchange Future		11.72200	11.72200		11.81160	11.81160		15.77	0.00	0.00	0	4,216.00
CAD/ R	On 13/06/2016	Foreign Exchange Future		11.39710	11.39710		11.39400	11.39400		15.16	0.00	2,279,420.00	200	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future		11.62160	11.62160		11.62020	11.62020		15.67	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future		15.05320	15.05320		15.22570	15.22570		17.99	0.00	0.00	0	6,429.00
CHF / R	On 19/09/2016	Foreign Exchange Future		15.42290	15.42290		15.60080	15.60080		19.15	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future		2.22360	2.22360		2.25150	2.25150		18.23	0.00	1,245,216.00	560	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future		2.25560	2.25560		2.28370	2.28370		19.10	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.21380	2.21380		2.23820	2.23820		19.92	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.26610	2.26610		2.29160	2.29160		20.69	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		131.32454	131.32454		131.30755	131.30755			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		10.37113	78.22863		10.48777	77.46942			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future		10.45020	79.71716		10.57070	78.94355			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future		10.52809	77.44111		10.65239	76.65370			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 05/05/2016	Bond Future		10.56124	82.17253		10.68292	81.27736			0.00	0.00	0	7,250.00
ES42	On 04/08/2016	Bond Future		10.64124	83.73613		10.76693	82.68171			0.00	0.00	0	180.00
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		503.39500	503.39500		499.57500	499.57500			0.00	0.00	0	476.00
GOVI	On 04/08/2016	GOVI		512.86700	512.86700		508.97600	508.97600			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI		522.73000	522.73000		518.76900	518.76900			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
HK\$/R	On 13/06/2016	Foreign Exchange Future		1.86040	1.86040		1.88850	1.88850		18.51	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.89740	1.89740		1.92630	1.92630		18.66	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.93100	1.93100		1.96080	1.96080		19.11	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.96280	1.96280		1.99310	1.99310		19.11	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future		125.66137	125.66137		125.39776	125.39776			0.00	0.00	0	4,532.00
I2025	On 04/08/2016	Bond Future		126.79523	126.79523		126.52672	126.52672			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		106.11097	106.11097		105.79536	105.79536			0.00	0.00	0	1,032.00
I2033	On 04/08/2016	Bond Future		108.13883	108.13883		107.81721	107.81721			0.00	0.00	0	2,313.00
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		132.65415	132.65415		132.64065	132.64065			0.00	98,827,341.75	745	16,187.00
I2038	On 04/08/2016	Bond Future		133.76332	133.76332		133.74936	133.74936			0.00	104,201,626.28	779	1,959.00
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		133.44834	133.44834		133.43475	133.43475			0.00	0.00	0	12,687.00
I2046	On 04/08/2016	Bond Future		135.99866	135.99866		135.98504	135.98504			0.00	0.00	0	3,590.00
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		145.52098	145.52098		143.76780	143.76780			0.00	0.00	0	14,861.00
I2050	On 04/08/2016	Bond Future		146.72456	146.72456		144.93807	144.93807			0.00	0.00	0	6,610.00
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		243.27900	243.27900		242.84300	242.84300			0.00	143,534,610.00	59	920.00
IGOV	On 04/08/2016	Index Future		247.87700	247.87700		247.43300	247.43300			0.00	146,247,430.00	59	170.00
IGOV	On 03/11/2016	Index Future		252.66300	252.66300		252.21300	252.21300			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future		658.12300	658.12300		657.19800	657.19800			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		670.22400	670.22400		669.28500	669.28500			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		7.27000	92.73000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.43000	92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.53000	92.47000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.57000	92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.81000	92.19000		7.81000	92.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.93000	92.07000		7.93000	92.07000			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		8.16000	91.84000		8.16000	91.84000			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
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			8.25000		91.75000		8.25000	91.75000			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			0.14130		0.14130		0.14330	0.14330			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.14120		0.14120		0.14330	0.14330			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14180		0.14180		0.14290	0.14290			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06740		0.06740		0.06830	0.06830			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06110		0.06110		0.06220	0.06220			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.05750		0.05750		0.05830	0.05830			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.11410		10.11410		10.14000	10.14000		16.85	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.26710		10.26710		10.29490	10.29490		17.34	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.41150		10.41150		10.44260	10.44260		17.37	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.34930		1.34930		1.35210	1.35210			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.36330		1.36330		1.36690	1.36690			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.37680		1.37680		1.37990	1.37990			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.38610		1.38610		1.38930	1.38930			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13880		1.13880		1.13450	1.13450			0.00	0.00	0	10,596.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.14250		1.14250		1.13810	1.13810			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.14630		1.14630		1.14200	1.14200			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			8.87070		115.08203		8.98720	114.23690		10.20	0.00	1,275,684,302.55	11,085	65,665.00
R186	On 05/05/2016	Bond Future	8.75	Call	589.93000		0.58993		360.13000	0.36013	589.930	10.04	0.36	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	1,474.87000		1.47487		2,090.20000	2.09020	1,474.870	10.04	0.64	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	1,046.20000		1.04620		1,571.37000	1.57137	1,046.200	10.07	0.52	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	2,879.78000		2.87978		2,200.68000	2.20068	2,879.780	10.20	0.87	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	1.88000		0.00188		7.04000	0.00704	1.880	10.56	0.00	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	1.44000		0.00144		5.58000	0.00558	1.440	10.57	0.00	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	0.76000		0.00076		3.18000	0.00318	0.760	10.62	0.00	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			8.91819		111.96770		9.03932	111.10656		11.04	0.00	0.00	0	2,672.00
R186	On 04/08/2016	Bond Future	9.25	Put	1,635.91000		1.63591		0.00000	0.00000	1,635.910	11.04	0.35	78,415,623.00	2,000	1,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	939.48000		0.93948		1,164.97000	1.16497	939.480	11.25	0.23	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	465.82000		0.46582		597.32000	0.59732	465.820	11.49	0.13	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			298.67291		298.67291		298.64430	298.64430			0.00	0.00	0	1,944.00
R197	On 04/08/2016	Bond Future			297.88436		297.88436		297.85518	297.85518			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
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		247.81824	247.81824	247.79367	247.79367		9.10	0.00	470,854,656.00	1,900	37,049.00
R202		On 04/08/2016	Bond Future		249.10369	249.10369	249.07855	249.07855		8.51	0.00	473,297,011.00	1,900	2,199.00
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		8.72108	96.58222	8.83274	96.03725		8.00	0.00	0.00	0	7,427.00
R2023		On 04/08/2016	Bond Future		8.77026	98.41998	8.88750	97.86470		8.22	0.00	0.00	0	253.00
R2023		On 03/11/2016	Bond Future		8.82050	96.36111	8.94345	95.79633		8.30	0.00	0.00	0	0.00
R2023		On 28/02/2023	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R203		On 05/05/2016	Bond Future		7.80230	101.80120	7.92241	101.64962		1.61	0.00	65,050,966.80	639	52,684.00
R203		On 04/08/2016	Bond Future		7.83081	103.73833	7.97982	103.58389		1.32	0.00	66,288,792.87	639	1,128.00
R203		On 03/11/2016	Bond Future		7.84656	101.54000	8.03919	101.38378		1.13	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		9.24636	92.59425	9.36779	91.73007			0.00	0.00	0	17,714.00
R2030		On 04/08/2016	Bond Future		9.29912	90.34794	9.42468	89.46736			0.00	0.00	0	40.00
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		9.38104	91.63785	9.49737	90.75788		14.16	0.00	0.00	0	9,421.00
R2032		On 04/08/2016	Bond Future		9.43305	93.38158	9.55311	92.48489		14.75	0.00	0.00	0	136.00
R2032		On 03/11/2016	Bond Future		9.48165	90.99927	9.60537	90.08656		15.17	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		9.47555	96.47609	9.59183	95.51237			0.00	0.00	0	5,151.00
R2035		On 04/08/2016	Bond Future		9.52513	98.31189	9.64500	97.32990			0.00	0.00	0	190.00
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		9.53638	93.01921	9.65774	92.02008		15.52	0.00	0.00	0	41,608.00
R2037	9.67	On 05/05/2016	Bond Future	Call	1,816.83000	1.81683	1,267.79000	1.26779	1,816.830	15.37	0.65	0.00	0	500.00
R2037		On 04/08/2016	Bond Future		9.58994	90.53052	9.71505	89.51239		16.97	0.00	0.00	0	221.00
R2037		On 03/11/2016	Bond Future		9.63594	92.25310	9.76457	91.21662		16.70	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		8.17037	102.67382	8.29381	102.38940		3.13	0.00	2,874,866.96	28	26,042.00
R204		On 04/08/2016	Bond Future		8.23269	100.58627	8.37068	100.29648		3.13	0.00	2,816,415.56	28	740.00
R204		On 03/11/2016	Bond Future		8.28612	102.50004	8.44112	102.20591		2.79	0.00	0.00	0	0.00
R204		On 21/12/2018	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R204/R203		On 21/12/2018	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040		On 06/10/2015	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040		On 05/05/2016	Bond Future		9.60143	96.85937	9.72280	95.79362		16.10	0.00	0.00	0	1,812.00

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
R2040	On 04/08/2016	Bond Future			9.65543		94.19310		9.78051	93.10721		17.63	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.63619		93.85860		9.75753	92.78820		16.72	0.00	0.00	0	20,427.00
R2044	On 04/08/2016	Bond Future			9.68909		91.26056		9.81409	90.16979		18.31	0.00	0.00	0	100.00
R2044	On 03/11/2016	Bond Future			9.73468		92.99702		9.86309	91.88660		18.03	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future			9.63006		92.99852		9.75131	91.90655		17.25	0.00	0.00	0	62,509.00
R2048	On 04/08/2016	Bond Future			9.67766		94.76806		9.80242	93.65545		18.01	0.00	0.00	0	1,241.00
R2048	On 03/11/2016	Bond Future			9.72477		92.13246		9.85299	90.99964		18.59	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			8.36998		98.80680		8.48254	98.46445		4.49	0.00	2,074,942.80	21	59,443.00
R207	On 05/05/2016	Bond Future	7.56	Call	0.74000		0.00074		0.28000	0.00028	0.740	4.31	0.00	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.43308		97.04247		8.55516	96.69366		4.62	0.00	2,037,891.87	21	21.00
R207	On 02/02/2017	Bond Future			8.50410		97.25297		8.64840	96.89289		4.13	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,974.74000		1.97474		1,761.24000	1.76124	1,974.740	4.12	0.62	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			8.50254		93.83076		8.61456	93.40980		6.07	0.00	2,345,769.00	25	46,423.00
R208	On 04/08/2016	Bond Future			8.55769		95.61618		8.67692	95.18726		6.11	0.00	0.00	0	243.00
R208	On 03/11/2016	Bond Future			8.60800		94.03255		8.73483	93.59650		6.00	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			9.41475		72.44873		9.53092	71.64874		16.15	0.00	0.00	0	30,175.00
R209	On 05/05/2016	Bond Future	8.25	Call	0.14000		0.00014		0.06000	0.00006	0.140	15.67	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	132.71000		0.13271		72.52000	0.07252	132.710	15.79	0.12	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.46055		73.82732		9.58002	73.01206		16.95	0.00	0.00	0	190.00
R209	On 04/08/2016	Bond Future	9.40	Call	2,461.17000		2.46117		2,091.30000	2.09130	2,461.170	16.67	0.49	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	3,157.28000		3.15728		2,720.78000	2.72078	3,157.280	16.76	0.57	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	1,918.41000		1.91841		2,264.63000	2.26463	1,918.410	16.81	0.39	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	777.56000		0.77756		960.12000	0.96012	777.560	17.19	0.20	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	7,692.29000		7.69229		6,999.14000	6.99914	7,692.290	17.45	0.87	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.50311		72.08124		9.62579	71.25128		17.50	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

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
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	184.10427		184.10427		184.08611	184.08611			0.00	0.00	0	1,441.00
R210	On 04/08/2016	Bond Future	187.62265		187.62265		187.60428	187.60428			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	138.21335		138.21335		138.20468	138.20468			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future	139.09508		139.09508		139.08628	139.08628			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	144.50198		144.50198		144.10401	144.10401			0.00	0.00	0	3,488.00
R212	On 04/08/2016	Bond Future	145.33210		145.33210		144.92650	144.92650			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	9.27990	83.18893		9.39615	82.39051			13.89	0.00	0.00	0	47,701.00
R213	On 04/08/2016	Bond Future	9.32582	84.77190		9.44570	83.95836			14.52	0.00	0.00	0	562.00
R213	On 03/11/2016	Bond Future	9.37156	82.83380		9.49502	82.00571			14.95	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	9.54455	72.50597		9.66574	71.64473			16.84	0.00	0.00	0	32,450.00
R214	On 04/08/2016	Bond Future	9.58947	73.88565		9.71404	73.00807			17.64	0.00	0.00	0	210.00
R214	On 04/08/2016	Bond Future	8.55	Call	480.21000	0.48021	373.58000	0.37358	480.210	17.17	0.14	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,871.79000	1.87179	1,553.98000	1.55398	1,871.790	17.31	0.40	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	5,781.62000	5.78162	5,134.03000	5.13403	5,781.620	17.90	0.77	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	10,813.88000	10.81388	9,995.12000	9.99512	10,813.880	18.52	0.95	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future	9.63392	71.99404		9.76180	71.10057			18.26	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	25,566.63000	25,566.63000		25,895.29000	25,895.29000				0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	26,076.62000	26,076.62000		26,413.31000	26,413.31000				0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	10.78360	10.78360		10.81390	10.81390			16.10	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.98220	10.98220		11.01110	11.01110			16.66	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.03090	5.03090		5.08150	5.08150			14.97	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	5.00820	5.00820		5.06130	5.06130			15.44	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
ZMW / R	On 13/06/2016		Foreign Exchange Future	1.49860	1.49860	1.52570	1.52570			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016		Foreign Exchange Future	1.42230	1.42230	1.44870	1.44870			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>5,320,829,341.51</b>	<b>204,175</b>	<b>3,649,470.00</b>
<b>Grand Total:</b>											<b>5,320,829,341.51</b>	<b>204,175</b>	<b>3,649,470.00</b>