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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/03/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 31/03/2016	Any day expiry	14.70210	14.70210	14.84820	14.84820			28.90	0.00	7,130,518.50	485	0.00	
\$ / R	On 01/04/2016	Any day expiry	14.73210	14.73210	14.84820	14.84820			29.03	0.00	0.00	0	0.00	
\$ / R	On 01/04/2016	Any day expiry	15.51	Put	781.46240	0.78146	665.80480	0.66580	781.462	49.75	0.98	0.00	0	21,400.00
\$ / R	On 01/04/2016	Any day expiry	15.60	Call	2.21430	0.00221	2.64260	0.00264	2.214	50.68	0.02	0.00	0	21,400.00
\$ / R	On 04/04/2016	Any day expiry	14.73210	14.73210	14.85410	14.85410			19.90	0.00	0.00	0	20.00	
\$ / R	On 05/04/2016	Any day expiry	14.72630	14.72630	14.85710	14.85710			19.78	0.00	0.00	0	0.00	
\$ / R	On 05/04/2016	Any day expiry	15.35	Call	18.12670	0.01813	25.13220	0.02513	18.127	25.98	0.09	0.00	0	2,500.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	4.43210	0.00443	3.96720	0.00397	4.432	31.50	0.02	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry	14.72920	14.72920	14.86000	14.86000			19.69	0.00	0.00	0	0.00	
\$ / R	On 07/04/2016	Any day expiry	14.73210	14.73210	14.86290	14.86290			19.61	0.00	0.00	0	0.00	
\$ / R	On 07/04/2016	Any day expiry	15.38	Call	14.94720	0.01495	37.32850	0.03733	14.947	21.53	0.08	0.00	0	2,500.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	1.53340	0.00153	3.13030	0.00313	1.533	28.78	0.01	0.00	0	5,000.00
\$ / R	On 08/04/2016	Any day expiry	14.73500	14.73500	14.86580	14.86580			19.82	0.00	0.00	0	90.00	
\$ / R	On 11/04/2016	Any day expiry	14.74370	14.74370	14.87460	14.87460			19.15	0.00	0.00	0	100.00	
\$ / R	On 14/04/2016	Any day expiry	14.75240	14.75240	14.88340	14.88340			19.60	0.00	0.00	0	0.00	
\$ / R	On 14/04/2016	Any day expiry	14.86	Put	287.68590	0.28769	0.00000	0.00000	287.686	19.87	0.57	3,392,894.59	400	200.00

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 14/04/2016	Any day expiry	15.50	Call	37.47250	0.03747	66.59080	0.06659	37.473	21.47	0.12	0.00	0	5,000.00
\$ / R	On 15/04/2016	Any day expiry			14.75530	14.75530	14.88630	14.88630		19.71	0.00	3,185,977.50	215	2,397.00
\$ / R	On 15/04/2016	Any day expiry	16.10	Put	1,355.87240	1.35587	1,230.74200	1.23074	1,355.872	24.11	0.96	0.00	0	15,000.00
\$ / R	On 18/04/2016	Any day expiry			14.76410	14.76410	14.89510	14.89510		19.32	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	25.59430	0.02559	24.65660	0.02466	25.594	18.74	0.09	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	66.81490	0.06681	103.78590	0.10379	66.815	21.03	0.18	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	2.30610	0.00231	3.36480	0.00336	2.306	27.02	0.01	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			14.76990	14.76990	14.90100	14.90100		19.51	0.00	0.00	0	700.00
\$ / R	On 25/04/2016	Any day expiry			14.78460	14.78460	14.91560	14.91560		19.47	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	8.23410	0.00823	13.51820	0.01352	8.234	24.37	0.02	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			14.78750	14.78750	14.91850	14.91850		19.54	0.00	0.00	0	267.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	0.20810	0.00021	0.22480	0.00022	0.208	26.82	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	12.12180	0.01212	9.79250	0.00979	12.122	19.57	0.04	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	74.46670	0.07447	106.82170	0.10682	74.467	21.66	0.17	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	23.26300	0.02326	37.58350	0.03758	23.263	22.97	0.06	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	11.51600	0.01152	18.62240	0.01862	11.516	24.03	0.03	0.00	0	10,000.00
\$ / R	On 28/04/2016	Any day expiry			14.79330	14.79330	14.92440	14.92440		19.57	0.00	0.00	0	107.00
\$ / R	On 29/04/2016	Any day expiry			14.79620	14.79620	14.92730	14.92730		19.63	0.00	0.00	0	1,100.00
\$ / R	On 04/05/2016	Any day expiry			14.81080	14.81080	14.94200	14.94200		19.43	0.00	0.00	0	733.00
\$ / R	On 10/05/2016	Any day expiry			14.82830	14.82830	14.95990	14.95990		19.45	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	149.67020	0.14967	126.95190	0.12695	149.670	18.69	0.26	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	165.26740	0.16527	209.53930	0.20954	165.267	21.04	0.27	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			14.83710	14.83710	14.96880	14.96880		19.54	0.00	0.00	0	550.00
\$ / R	On 16/05/2016	Any day expiry			14.84580	14.84580	14.97770	14.97770		19.39	0.00	0.00	0	1,880.00
\$ / R	On 17/05/2016	Any day expiry			14.84870	14.84870	14.98070	14.98070		19.42	0.00	0.00	0	100.00
\$ / R	On 18/05/2016	Any day expiry			14.85160	14.85160	14.94530	14.94530		19.45	0.00	0.00	0	0.00
\$ / R	On 18/05/2016	Any day expiry	14.80	Put	390.44920	0.39045	0.00000	0.00000	390.449	19.39	0.47	104,534,900.85	15,000	15,000.00
\$ / R	On 19/05/2016	Any day expiry			14.85450	14.85450	14.98670	14.98670		19.47	0.00	0.00	0	0.00
\$ / R	On 20/05/2016	Any day expiry			14.85750	14.85750	14.98970	14.98970		19.50	0.00	0.00	0	4,700.00
\$ / R	On 23/05/2016	Any day expiry			14.86620	14.86620	14.99860	14.99860		19.37	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry			14.87790	14.87790	15.01050	15.01050		19.55	0.00	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	2.53080	0.00253	2.42490	0.00242	2.531	23.54	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	42.76370	0.04276	37.35410	0.03735	42.764	18.33	0.08	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	130.75340	0.13075	162.62720	0.16263	130.753	22.17	0.19	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	72.22310	0.07222	92.97520	0.09298	72.223	23.26	0.11	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			14.88950	14.88950	15.02240	15.02240		19.41	0.00	4,716,850.40	314	831.00
\$ / R	On 06/06/2016	Any day expiry			14.90700	14.90700	15.04010	15.04010		19.42	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	7.08740	0.00709	6.78660	0.00679	7.087	21.76	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	305.20220	0.30520	362.37100	0.36237	305.202	20.57	0.36	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			14.91290	14.91290	15.04600	15.04600		19.50	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	348.13280	0.34813	309.06720	0.30907	348.133	19.10	0.38	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	235.64680	0.23565	282.05790	0.28206	235.647	21.31	0.29	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			14.91590	14.91590	15.04890	15.04890		19.61	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.92780	14.92780	15.06070	15.06070		19.58	0.00	1,617,576,408.00	108,360	666,564.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	7.79460	0.00779	7.08330	0.00708	7.795	21.42	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	25.59170	0.02559	23.66240	0.02366	25.592	19.61	0.05	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	29.35880	0.02936	27.17280	0.02717	29.359	19.39	0.05	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	39.66430	0.03966	36.76470	0.03676	39.664	18.91	0.07	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,490.99710	1.49100	1,617.79450	1.61779	1,490.997	18.32	0.90	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	63.19710	0.06320	57.09450	0.05709	63.197	18.32	0.10	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	66.98210	0.06698	59.60990	0.05961	66.982	18.33	0.11	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	151.99910	0.15200	134.86810	0.13487	151.999	18.48	0.21	0.00	0	2,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	205.37930	0.20538	182.88750	0.18289	205.379	18.54	0.26	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	221.73380	0.22173	196.57390	0.19657	221.734	18.61	0.28	263,392,105.60	64,000	51,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	315.77730	0.31578	280.53980	0.28054	315.777	18.96	0.35	126,377,420.84	24,100	59,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	593.27810	0.59328	0.00000	0.00000	593.278	19.35	0.56	214,341,686.42	25,500	25,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	455.71200	0.45571	408.68630	0.40869	455.712	19.37	0.44	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	481.84860	0.48185	432.80640	0.43281	481.849	19.44	0.46	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	523.09070	0.52309	603.70770	0.60371	523.091	19.55	0.52	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	542.26300	0.54226	488.58800	0.48859	542.263	19.60	0.49	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	548.10070	0.54810	493.84400	0.49384	548.101	19.62	0.50	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	493.58890	0.49359	570.48810	0.57049	493.589	19.68	0.50	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	565.78890	0.56579	509.78810	0.50979	565.789	19.68	0.50	120,391,488.00	16,000	8,340.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.25	Put	723.26800	0.72327	656.45980	0.65646	723.268	20.19	0.58	0.00	0	1,900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	231.41730	0.23142	275.37740	0.27538	231.417	21.52	0.27	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.93	Put	1,227.79990	1.22780	1,138.03900	1.13804	1,227.800	21.58	0.73	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	212.59890	0.21260	253.87290	0.25387	212.599	21.73	0.25	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,284.79890	1.28480	1,193.17290	1.19317	1,284.799	21.73	0.75	341,376,771.38	30,600	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	195.34250	0.19534	234.07130	0.23407	195.343	21.93	0.24	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	175.04730	0.17505	210.67600	0.21068	175.047	22.20	0.22	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,502.88330	1.50288	1,404.92840	1.40493	1,502.883	22.26	0.79	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	159.59480	0.15959	192.77690	0.19278	159.595	22.42	0.20	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,711.61000	1.71161	1,608.83990	1.60884	1,711.610	22.74	0.82	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	135.84160	0.13584	165.52440	0.16552	135.842	22.79	0.17	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,844.68840	1.84469	1,739.28260	1.73928	1,844.688	23.00	0.84	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	120.39880	0.12040	0.00000	0.00000	120.399	23.04	0.16	111,631,668.48	48,000	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	96.38660	0.09639	119.17120	0.11917	96.387	23.50	0.13	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	94.76160	0.09476	117.24140	0.11724	94.762	23.54	0.13	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	90.82560	0.09083	112.56100	0.11256	90.826	23.63	0.12	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	2,163.02560	2.16303	2,051.86100	2.05186	2,163.026	23.63	0.88	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.05	Call	87.06150	0.08706	108.07660	0.10808	87.061	23.72	0.12	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	86.32830	0.08633	107.20360	0.10720	86.328	23.74	0.12	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	84.17050	0.08417	104.62650	0.10463	84.170	23.79	0.11	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	40.02570	0.04003	51.16690	0.05117	40.026	25.41	0.06	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	37.88530	0.03789	48.68030	0.04868	37.885	25.54	0.05	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	35.59480	0.03559	46.40800	0.04641	35.595	25.68	0.05	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	35.04700	0.03505	45.86180	0.04586	35.047	25.72	0.05	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	27.66560	0.02767	38.41320	0.03841	27.666	26.27	0.04	0.00	0	1,000.00

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\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	25.29670	0.02530	35.97660	0.03598	25.297	26.48	0.04	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	18.93330	0.01893	29.26860	0.02927	18.933	27.19	0.03	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			14.93070	14.93070	15.06360	15.06360		19.61	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	201.14680	0.20115	240.40700	0.24041	201.147	21.93	0.24	0.00	0	10,000.00
\$ / R	On 24/06/2016	Any day expiry			14.96040	14.96040	15.09310	15.09310		19.71	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	694.64120	0.69464	632.19570	0.63220	694.641	20.14	0.54	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	158.31070	0.15831	189.03590	0.18904	158.311	23.04	0.18	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			14.97220	14.97220	15.10480	15.10480		19.68	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	5.94150	0.00594	5.64240	0.00564	5.941	21.43	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	82.65960	0.08266	75.01330	0.07501	82.660	18.45	0.12	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	172.68570	0.17269	204.68350	0.20468	172.686	22.96	0.19	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	126.75850	0.12676	151.60560	0.15161	126.759	23.70	0.15	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			14.97520	14.97520	14.97570	14.97570		19.79	0.00	5,990,280.00	400	200.00
\$ / R	On 29/06/2016	Any day expiry	14.72	Call	706.77510	0.70678	0.00000	0.00000	706.775	19.39	0.59	1,978,182.15	224	224.00
\$ / R	On 26/07/2016	Any day expiry			15.05510	15.05510	15.18800	15.18800		19.89	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,806.40360	1.80640	1,711.84650	1.71185	1,806.404	22.70	0.76	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	103.78150	0.10378	118.86770	0.11887	103.781	25.34	0.11	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.05800	15.05800	15.19100	15.19100		19.90	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	8.57200	0.00857	8.25590	0.00826	8.572	19.97	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	117.39020	0.11739	106.61220	0.10661	117.390	18.57	0.14	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	191.55320	0.19155	221.58730	0.22159	191.553	23.53	0.19	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	158.19720	0.15820	183.70040	0.18370	158.197	24.03	0.16	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.10240	15.10240	15.23560	15.23560		19.97	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	39.01670	0.03902	33.73410	0.03373	39.017	18.38	0.05	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	570.92550	0.57093	637.43450	0.63743	570.926	20.67	0.44	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.11420	15.11420	15.24750	15.24750		19.94	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			15.12010	15.12010	15.25340	15.25340		19.96	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,216.88580	1.21689	1,142.68060	1.14268	1,216.886	21.18	0.61	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	214.50060	0.21450	245.29270	0.24529	214.501	23.71	0.19	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			15.14670	15.14670	15.28020	15.28020		20.05	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	11.03140	0.01103	10.42910	0.01043	11.031	18.87	0.02	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	147.76500	0.14777	132.41600	0.13242	147.765	18.56	0.15	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	202.64140	0.20264	231.18920	0.23119	202.641	24.09	0.17	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	180.63560	0.18064	206.54860	0.20655	180.636	24.41	0.16	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.17920	15.17920	15.31290	15.31290		20.05	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.18510	15.18510	15.31880	15.31880		20.07	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	221.95280	0.22195	203.71180	0.20371	221.953	18.67	0.20	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	281.27470	0.28127	317.12030	0.31712	281.275	23.38	0.22	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			15.18810	15.18810	15.32180	15.32180		20.08	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.19990	15.19990	15.33370	15.33370		20.05	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	679.59070	0.67959	631.99240	0.63199	679.591	19.70	0.42	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	163.74290	0.16374	182.73310	0.18273	163.743	25.69	0.13	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.20580	15.20580	15.33970	15.33970		20.06	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.21760	15.21760	15.35160	15.35160		20.03	0.00	24,606,859.20	1,617	163,063.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	115.35050	0.11535	101.83610	0.10184	115.350	18.07	0.12	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	212.88870	0.21289	193.46080	0.19346	212.889	18.61	0.19	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	468.31980	0.46832	435.08810	0.43509	468.320	19.06	0.33	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	559.49630	0.55950	518.32210	0.51832	559.496	19.34	0.37	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	502.01260	0.50201	555.58340	0.55558	502.013	21.73	0.35	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	449.04390	0.44904	497.86210	0.49786	449.044	22.13	0.32	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	419.20620	0.41921	465.24210	0.46524	419.206	22.38	0.30	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	282.24830	0.28225	317.39360	0.31739	282.248	23.55	0.22	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	257.56980	0.25757	290.16750	0.29017	257.570	23.83	0.20	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	139.55770	0.13956	155.10430	0.15510	139.558	27.50	0.11	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.24420	15.24420	15.37830	15.37830		20.11	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	13.27580	0.01328	14.22510	0.01423	13.276	17.92	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	171.17900	0.17118	156.04620	0.15605	171.179	18.30	0.16	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	220.80950	0.22081	248.89690	0.24890	220.810	24.52	0.17	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	208.89290	0.20889	233.05370	0.23305	208.893	24.83	0.16	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.32900	15.32900	15.46340	15.46340		20.19	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	21.39440	0.02139	20.49030	0.02049	21.394	18.34	0.03	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	194.51850	0.19452	179.80770	0.17981	194.518	18.34	0.16	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	239.53970	0.23954	264.73270	0.26473	239.540	25.24	0.17	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	234.47680	0.23448	259.14240	0.25914	234.477	25.40	0.16	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.42950	15.42950	15.56420	15.56420		20.23	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	27.36980	0.02737	26.97120	0.02697	27.370	18.15	0.03	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	215.07260	0.21507	202.47960	0.20248	215.073	18.24	0.17	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	260.89650	0.26090	288.08080	0.28808	260.897	26.04	0.17	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.47820	15.47820	15.61300	15.61300		20.26	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.49340	15.49340	15.62830	15.62830		20.26	0.00	49,160,558.20	3,173	39,962.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	22.39630	0.02240	26.37370	0.02637	22.396	17.02	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	162.91120	0.16291	155.87840	0.15588	162.911	17.79	0.13	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	192.21040	0.19221	182.73500	0.18273	192.210	18.01	0.15	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	230.00480	0.23000	217.34620	0.21735	230.005	18.28	0.17	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	287.21490	0.28721	269.72850	0.26973	287.215	18.63	0.20	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	547.59150	0.54759	520.79050	0.52079	547.592	19.01	0.31	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	604.91620	0.60492	572.00130	0.57200	604.916	19.17	0.33	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	637.07710	0.63708	602.79130	0.60279	637.077	19.26	0.34	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	684.56180	0.68456	648.30530	0.64831	684.562	19.38	0.36	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	738.86230	0.73886	700.42210	0.70042	738.862	19.52	0.38	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	774.53110	0.77453	734.69080	0.73469	774.531	19.61	0.39	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	784.87590	0.78488	744.63770	0.74464	784.876	19.63	0.39	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	892.09890	0.89210	847.84890	0.84785	892.099	19.88	0.42	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	897.63530	0.89764	853.18590	0.85319	897.635	19.90	0.42	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,099.33710	1.09934	1,185.98940	1.18599	1,099.337	20.14	0.55	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,065.23540	1.06524	1,014.99780	1.01500	1,065.235	20.26	0.47	340,471,778.88	46,596	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,107.83350	1.10783	1,056.03800	1.05604	1,107.834	20.35	0.48	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,252.89310	1.25289	1,196.11960	1.19612	1,252.893	20.65	0.51	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	1,385.36620	1.38537	1,324.10600	1.32411	1,385.366	20.92	0.54	0.00	0	32,800.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,523.94170	1.52394	1,458.08570	1.45809	1,523.942	21.20	0.56	0.00	0	500.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,718.67420	1.71867	1,647.70720	1.64771	1,718.674	21.58	0.60	0.00	0	1,365.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,763.06240	1.76306	1,690.99980	1.69100	1,763.062	21.66	0.60	0.00	0	725.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,883.29820	1.88330	1,808.38000	1.80838	1,883.298	21.89	0.62	0.00	0	6,600.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	653.59880	0.65360	711.58720	0.71159	653.599	22.08	0.36	0.00	0	4,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	635.51190	0.63551	692.39260	0.69239	635.512	22.19	0.36	0.00	0	20,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	624.51540	0.62452	680.62370	0.68062	624.515	22.25	0.35	0.00	0	5,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	487.50790	0.48751	533.43700	0.53344	487.508	23.23	0.28	0.00	0	3,500.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	432.44260	0.43244	473.94900	0.47395	432.443	23.73	0.25	0.00	0	1,400.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	387.76700	0.38777	421.45920	0.42146	387.767	24.38	0.23	0.00	0	1,700.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	350.36410	0.35036	380.60670	0.38061	350.364	25.24	0.21	0.00	0	17,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	343.54450	0.34354	373.14800	0.37315	343.544	25.42	0.20	0.00	0	10,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	342.06450	0.34206	371.52840	0.37153	342.064	25.46	0.20	0.00	0	2,310.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	331.35240	0.33135	359.80230	0.35980	331.352	25.76	0.19	0.00	0	83,003.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	324.57470	0.32457	352.38090	0.35238	324.575	25.95	0.19	0.00	0	10,303.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	297.33830	0.29734	322.50240	0.32250	297.338	26.84	0.17	0.00	0	1,365.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	294.61020	0.29461	319.50750	0.31951	294.610	26.93	0.17	0.00	0	150.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	287.50850	0.28751	315.99210	0.31599	287.508	26.93	0.17	0.00	0	250.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	271.52500	0.27152	308.11090	0.30811	271.525	26.93	0.16	0.00	0	725.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	257.41330	0.25741	292.71910	0.29272	257.413	26.93	0.15	0.00	0	600.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	249.06580	0.24907	283.57550	0.28358	249.066	26.93	0.15	0.00	0	6,600.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	235.05210	0.23505	268.19960	0.26820	235.052	26.93	0.14	0.00	0	10,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	229.27090	0.22927	261.84660	0.26185	229.271	26.93	0.14	0.00	0	368.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	182.83220	0.18283	210.58480	0.21058	182.832	26.93	0.12	0.00	0	32,200.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	175.25340	0.17525	202.17580	0.20218	175.253	26.93	0.11	0.00	0	500.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	158.23960	0.15824	183.24790	0.18325	158.240	26.93	0.10	0.00	0	5,700.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	154.23350	0.15423	178.78040	0.17878	154.234	26.93	0.10	36,731,849.30	23,298	69,895.00		
\$ / R	On 13/03/2017	Foreign Exchange Future			15.75540	15.75540	15.88810	15.88810		20.39	0.00	0.00	0	4,286.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	940.48030	0.94048	903.89680	0.90390	940.480	19.69	0.39	0.00	0	90.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,012.85650	1.01286	973.93060	0.97393	1,012.856	19.86	0.41	0.00	0	7,160.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,213.62960	1.21363	1,168.58260	1.16858	1,213.630	20.32	0.45	0.00	0	6,370.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,238.29470	1.23829	1,192.53630	1.19254	1,238.295	20.37	0.46	0.00	0	3,200.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,919.20560	1.91921	1,855.62230	1.85562	1,919.206	21.63	0.57	0.00	0	1,800.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	583.25090	0.58325	630.34270	0.63034	583.251	23.74	0.29	0.00	0	90.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	581.75360	0.58175	628.73850	0.62874	581.754	23.75	0.29	0.00	0	7,160.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	508.14010	0.50814	547.19170	0.54719	508.140	24.48	0.25	0.00	0	6,370.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	472.81460	0.47281	506.68330	0.50668	472.815	25.13	0.24	0.00	0	3,200.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	289.72730	0.28973	320.80110	0.32080	289.727	27.03	0.15	0.00	0	1,800.00		
\$ / R	On 19/06/2017	Foreign Exchange Future			16.01080	16.01080	16.14060	16.14060		20.81	0.00	0.00	0	0.00		
\$ / R	On 18/09/2017	Foreign Exchange Future			16.23390	16.23390	16.36200	16.36200		21.14	0.00	0.00	0	0.00		
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.92780	14.92780	15.06070	15.06070		19.58	0.00	477,689.60	32	984.00		
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.21760	15.21760	15.35160	15.35160		20.03	0.00	243,481.60	16	149.00		

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			15.49340		15.49340		15.62830	15.62830		20.26	0.00	77,467.00	5	10.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.75540		15.75540		15.88810	15.88810		20.39	0.00	0.00	0	0.00
£ / R	On 15/04/2016	Any day expiry			21.21190		21.21190		21.50420	21.50420		18.67	0.00	127,788.00	6	121.00
£ / R	On 28/04/2016	Any day expiry			21.26720		21.26720		21.55970	21.55970		18.22	0.00	0.00	0	157.00
£ / R	On 31/05/2016	Any day expiry			21.27350		21.27350		21.57100	21.57100		18.34	0.00	733,414.00	34	34.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.46380		21.46380		21.76000	21.76000		19.43	0.00	13,092,918.00	610	56,811.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	107.86250		0.10786	155.27140	0.15527		107.863	21.69	0.11	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	35.41610		0.03542	36.87410	0.03687		35.416	25.47	0.04	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			21.84490		21.84490		22.14490	22.14490		20.17	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	854.53990		0.85454	754.57980	0.75458		854.540	20.15	0.39	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	266.60910		0.26661	312.89930	0.31290		266.609	23.55	0.16	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			21.89420		21.89420		22.19470	22.19470		20.53	0.00	9,086,093.00	415	663.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.30970		22.30970		22.61380	22.61380		20.82	0.00	111,548.50	5	5.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	104.64350		0.10464	98.44130	0.09844		104.644	20.93	0.06	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	217.17480		0.21717	192.92040	0.19292		217.175	19.89	0.11	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	1,092.84040		1.09284	988.02950	0.98803		1,092.840	20.29	0.37	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	2,002.28850		2.00229	1,846.32440	1.84632		2,002.289	21.25	0.53	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	886.06410		0.88606	993.25800	0.99326		886.064	22.22	0.35	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	471.04980		0.47105	529.42110	0.52942		471.050	23.89	0.20	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			22.70940		22.70940		23.01210	23.01210		21.04	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry			22.89310		22.89310		23.19560	23.19560		20.44	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			23.10100		23.10100		23.40320	23.40320			0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13307		0.13307		0.13414	0.13414		23.31	0.00	0.00	0	5,827.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13611		0.13611		0.13719	0.13719		22.49	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13909		0.13909		0.14019	0.14019		22.21	0.00	127,687.37	918	5,423.00
€ / R	On 15/04/2016	Any day expiry			16.81740		16.81740		16.90840	16.90840		21.44	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			16.85840		16.85840		16.94890	16.94890		21.20	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry			16.86580		16.86580		16.95630	16.95630		21.23	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry			16.86940		16.86940		16.96060	16.96060		21.36	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			16.97080		16.97080		17.06390	17.06390		20.59	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			16.97860		16.97860		17.07170	17.07170		20.67	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.04470		17.04470		17.13820	17.13820		20.69	0.00	27,271,520.00	1,600	80,844.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	20.86470		0.02086	20.04630	0.02005		20.865	22.23	0.03	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,282.40910		1.28241	1,360.66770	1.36067		1,282.409	19.83	0.78	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	427.97160		0.42797	397.84370	0.39784		427.972	20.28	0.38	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	608.69400		0.60869	570.40470	0.57040		608.694	20.64	0.47	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	1,117.45460		1.11745	1,060.70730	1.06071		1,117.455	21.78	0.65	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	79.17390		0.07917	91.30450	0.09130		79.174	24.63	0.09	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.43480		17.43480		17.52790	17.52790		20.94	0.00	313,826.40	18	6,010.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.81250		17.81250		17.90590	17.90590		20.87	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	578.25230		0.57825	553.42580	0.55343		578.252	19.87	0.28	0.00	0	2,912.00

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	16.90	Put	775.63020		0.77563		745.85190	0.74585	775.630	20.04	0.35	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	501.04850		0.50105		527.57810	0.52758	501.048	23.96	0.25	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	391.07650		0.39108		407.22990	0.40723	391.077	25.60	0.20	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.17710		18.17710		18.26750	18.26750		20.92	0.00	7,270,840.00	400	2,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.12550		102.12550		102.21434	102.21434			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.33102		99.33102		99.40550	99.40550			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			98.17973		98.17973		98.24452	98.24452			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.14559		100.14559		100.15142	100.15142			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.17745		100.17745		100.18748	100.18748			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.91935		99.91935		99.93325	99.93325			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.54230		100.54230		100.55929	100.55929			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.99608		99.99608		100.04355	100.04355			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.84643		99.84643		99.91137	99.91137			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.57275		100.57275		100.65203	100.65203			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.06690		100.06690		100.15299	100.15299			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			99.52665		99.52665		99.61484	99.61484			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			474.52100		474.52100		473.37200	473.37200			0.00	0.00	0	5.00
AL37	On 04/08/2016	Index Future			483.49400		483.49400		482.32700	482.32700			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			547.02600		547.02600		544.55400	544.55400			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			557.36900		557.36900		554.85500	554.85500			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			495.80100		495.80100		493.89900	493.89900			0.00	54,538,110.00	11	499.00
ALBI	On 04/08/2016	Index Future			505.17500		505.17500		503.24300	503.24300			0.00	0.00	0	133.00
ALBI	On 03/11/2016	Index Future			514.93800		514.93800		512.96900	512.96900			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.44090		11.44090		11.54830	11.54830		15.88	0.00	9,152,720.00	800	6,751.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.61330		11.61330		11.72120	11.72120		16.11	0.00	929,064.00	80	1,166.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.78030		11.78030		11.88920	11.88920		16.27	0.00	0.00	0	330.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.94180		11.94180		12.04890	12.04890		16.35	0.00	0.00	0	3,996.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.54130		11.54130		11.64120	11.64120		16.10	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.76660		11.76660		11.86820	11.86820		16.34	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future			15.63630		15.63630		15.70530	15.70530		20.32	0.00	0.00	0	6,413.00
CHF / R	On 19/09/2016	Foreign Exchange Future			16.01780		16.01780		16.08680	16.08680		20.74	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.30510		2.30510		2.31850	2.31850		19.51	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future			2.33790		2.33790		2.35120	2.35120		19.97	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
DKK / R	On 13/06/2016	Foreign Exchange Future		2.29340	2.29340		2.30500	2.30500		21.28	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.34700	2.34700		2.35850	2.35850		21.59	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		129.31725	129.31725		129.30263	129.30263			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		10.66440	76.34126		10.73123	75.92104			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future		10.75222	77.80041		10.82120	77.37287			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future		10.83891	75.49507		10.91017	75.05953			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		10.85064	80.07106		10.89729	79.74109			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		494.84100	494.84100		493.01100	493.01100			0.00	0.00	0	480.00
GOVI	On 04/08/2016	GOVI		504.19800	504.19800		502.33700	502.33700			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI		513.94100	513.94100		512.04600	512.04600			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		1.92540	1.92540		1.94340	1.94340		19.67	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.96300	1.96300		1.98070	1.98070		19.57	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.99810	1.99810		2.01560	2.01560		19.86	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.03100	2.03100		2.04810	2.04810		20.09	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future		124.04423	124.04423		123.63296	123.63296			0.00	0.00	0	4,532.00
I2025	On 04/08/2016	Bond Future		125.15792	125.15792		124.73966	124.73966			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

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 05/05/2016	Bond Future		103.51378	103.51378		103.50254	103.50254			0.00	0.00	0	1,032.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/05/2016	Bond Future		128.58233	128.58233		128.56821	128.56821			0.00	0.00	0	16,932.00
I2038	On 04/08/2016	Bond Future		129.62459	129.62459		129.61114	129.61114			0.00	88,144,721.20	680	680.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/05/2016	Bond Future		128.94668	128.94668		128.65401	128.65401			0.00	0.00	0	12,687.00
I2046	On 04/08/2016	Bond Future		131.42198	131.42198		131.12494	131.12494			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/05/2016	Bond Future		137.48429	137.48429		137.46902	137.46902			0.00	0.00	0	14,861.00
I2050	On 04/08/2016	Bond Future		138.54615	138.54615		138.53150	138.53150			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/05/2016	Index Future		237.78100	237.78100		237.66500	237.66500			0.00	0.00	0	977.00
IGOV	On 04/08/2016	Index Future		242.29600	242.29600		242.18000	242.18000			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future		246.99800	246.99800		246.88000	246.88000			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future		644.91600	644.91600		644.50000	644.50000			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		656.81300	656.81300		656.39200	656.39200			0.00	0.00	0	157.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		7.24000	92.76000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.32000	92.68000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.38000	92.62000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.47000	92.53000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.52000	92.48000		7.63000	92.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.61000	92.39000		7.74000	92.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.78000	92.22000		7.95000	92.05000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.92000	92.08000		8.11000	91.89000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.04000	91.96000		8.25000	91.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.16000	91.84000		8.37000	91.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.24000	91.76000		8.44000	91.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		8.32000	91.68000		8.51000	91.49000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.14520	0.14520		0.14660	0.14660			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.14500	0.14500		0.14730	0.14730			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.14430	0.14430		0.14690	0.14690			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.07020	0.07020		0.07030	0.07030			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06460	0.06460		0.06470	0.06470			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future		0.06100	0.06100		0.06030	0.06030			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		10.32330	10.32330		10.40960	10.40960		17.29	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
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.47860		10.47860		10.56510	10.56510		17.58	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.63010		10.63010		10.71590	10.71590		17.76	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.37190		1.37190		1.37190	1.37190			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.38580		1.38580		1.38640	1.38640			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.39890		1.39890		1.39940	1.39940			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.40760		1.40760		1.40760	1.40760			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.14180		1.14180		1.13790	1.13790			0.00	5,054,748.60	4,427	9,121.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.14570		1.14570		1.14180	1.14180			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.14970		1.14970		1.14570	1.14570			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.12394		113.25610		9.19573	112.74594		11.38	0.00	0.00	0	55,887.00
R186	On 05/05/2016	Bond Future	8.75	Call	587.59000		0.58759		487.93000	0.48793	587.590	11.22	0.25	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	3,298.46000		3.29846		3,708.96000	3.70896	3,298.460	11.22	0.75	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	2,768.38000		2.76838		3,150.95000	3.15095	2,768.380	11.25	0.68	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	2,072.58000		2.07258		1,807.95000	1.80795	2,072.580	11.38	0.60	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	198.48000		0.19848		264.61000	0.26461	198.480	11.74	0.10	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	179.02000		0.17902		240.03000	0.24003	179.020	11.76	0.09	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	139.90000		0.13990		190.13000	0.19013	139.900	11.80	0.07	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.18019		110.11653		9.25472	109.59764		11.59	0.00	0.00	0	521.00
R186	On 04/08/2016	Bond Future	10.00	Put	1,034.07000		1.03407		1,156.38000	1.15638	1,034.070	12.04	0.22	0.00	0	6,500.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/05/2016	Bond Future			294.95644		294.95644		294.92585	294.92585			0.00	0.00	0	2,130.00
R197	On 04/08/2016	Bond Future			294.12204		294.12204		294.09293	294.09293			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/05/2016	Bond Future			241.71768		241.71768		241.69189	241.69189		9.10	0.00	132,944,724.00	550	42,524.00
R202	On 04/08/2016	Bond Future			242.90713		242.90713		242.88242	242.88242		8.51	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 05/05/2016	Bond Future			8.97022		95.37160		9.03718	95.04952		8.92	0.00	0.00	0	8,731.00
R2023	On 04/08/2016	Bond Future			9.03016		97.19446		9.10030	96.86710		8.54	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.09162		95.12123		9.16528	94.78785		8.60	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			8.03692		101.50541		8.10799	101.41605		1.93	0.00	47,403,026.47	467	53,812.00
R203	On 04/08/2016	Bond Future			8.11360		103.44554		8.20089	103.35542		1.58	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.20298		101.25125		8.31641	101.15964		1.31	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 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	9.53012		90.59289		9.58151	90.23713			0.00	0.00	0	17,364.00
R2030	On 04/08/2016	Bond Future	9.59148		88.31613		9.64452	87.95444			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	9.66939		89.47946		9.72071	89.10324		15.70	0.00	0.00	0	9,481.00
R2032	On 04/08/2016	Bond Future	9.72966		91.18975		9.78255	90.80711		15.37	0.00	0.00	0	76.00
R2032	On 03/11/2016	Bond Future	9.78653		88.77426		9.84110	88.38450		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	9.77346		94.03708		9.83486	93.54649			0.00	0.00	0	5,096.00
R2035	On 04/08/2016	Bond Future	9.83133		95.83447		9.89457	95.33534			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	9.81487		90.75217		9.87126	90.30409		17.02	0.00	0.00	0	39,888.00
R2037	On 05/05/2016	Bond Future	9.67	Call	1,376.59000	1.37659	1,234.68000	1.23468	1,376.590	16.88	0.41	0.00	0	500.00
R2037	On 04/08/2016	Bond Future	9.87614		88.22800		9.93421	87.77219		17.50	0.00	0.00	0	221.00
R2037	On 03/11/2016	Bond Future	9.92947		89.91523		9.98925	89.45088		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	8.42296		102.09292		8.48141	101.95910		3.67	0.00	125,880,570.36	1,233	33,783.00
R204	On 04/08/2016	Bond Future	8.51101		100.00288		8.57592	99.86744		3.42	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future	8.59495		101.91510		8.66804	101.77730		3.14	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 05/05/2016	Bond Future	9.89515		94.31404		9.96167	93.75336		17.53	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future	9.95730		91.60738		10.02582	91.03685		18.04	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future	9.90941		91.47853		9.96072	91.04348		18.17	0.00	0.00	0	20,223.00
R2044	On 04/08/2016	Bond Future	9.96972		88.84291		10.02252	88.40042		18.71	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future	10.02232		90.54186		10.07663	90.09115		18.06	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future	9.89705		90.62455		9.94321	90.22529		18.67	0.00	0.00	0	62,502.00
R2048	On 04/08/2016	Bond Future	9.95159		92.35672		9.99904	91.95064		18.33	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future	10.00564		89.68361		10.05446	89.27003		18.57	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	8.60461		98.09486		8.65718	97.93623		5.17	0.00	1,399,126,988.18	14,263	67,356.00

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
R207	On 05/05/2016	Bond Future	7.56	Call	10.10000		0.01010		9.31000	0.00931	10.100	4.98	0.02	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.68468		96.32527		8.74139	96.16452		4.95	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			8.78714		96.54825		8.85319	96.38471		4.42	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,713.05000		1.71305	1,646.44000	1.64644	1,713.050	1,713.050	4.41	0.54	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			8.69777		93.09860		8.75489	92.88571		6.83	0.00	465,493.00	5	46,771.00
R208	On 04/08/2016	Bond Future			8.76329		94.87804		8.82386	94.66193		6.43	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			8.82465		93.28919		8.88918	93.06917		6.36	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future			9.70156		70.49820		9.76791	70.05857		18.08	0.00	0.00	0	29,682.00
R209	On 05/05/2016	Bond Future	8.25	Call	5.83000		0.00583	4.84000	0.00484		5.830	17.61	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	206.39000		0.20639	173.77000	0.17377		206.390	17.61	0.11	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.75465		71.84570		9.82283	71.39831		17.76	0.00	0.00	0	190.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,944.08000		1.94408	0.00000	0.00000	1,944.080	1,944.080	17.49	0.39	14,124,130.81	500	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,492.72000		2.49272	2,317.93000	2.31793	2,492.720	2,492.720	17.58	0.47	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	3,158.83000		3.15883	0.00000	0.00000	3,158.830	3,158.830	17.63	0.50	8,934,175.59	250	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	1,566.39000		1.56639	0.00000	0.00000	1,566.390	1,566.390	18.01	0.30	10,920,941.33	500	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,296.50000		6.29650	5,975.73000	5.97573	6,296.500	6,296.500	18.27	0.78	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.80446		70.06861		9.87457	69.61279		17.96	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 05/05/2016	Bond Future			181.33193		181.33193	181.31278	181.31278				0.00	0.00	0	1,441.00
R210	On 04/08/2016	Bond Future			184.81298		184.81298	184.79474	184.79474				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			137.78326		137.78326	137.66093	137.66093				0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			138.66862		138.66862	138.54497	138.54497				0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R212	On 05/05/2016	Bond Future			143.33777		143.33777	143.09256	143.09256				0.00	0.00	0	3,488.00

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
R212	On 04/08/2016	Bond Future	144.15800		144.15800		143.90910	143.90910			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	9.56202		81.27029		9.61327	80.92862		15.55	0.00	0.00	0	47,458.00
R213	On 04/08/2016	Bond Future	9.61579		82.82361		9.66855	82.47621		15.23	0.00	0.00	0	462.00
R213	On 03/11/2016	Bond Future	9.66940		80.85612		9.72380	80.50223		15.34	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/05/2016	Bond Future	9.82611		70.53128		9.87222	70.21654		18.81	0.00	0.00	0	32,449.00
R214	On 04/08/2016	Bond Future	9.87810		71.87936		9.92543	71.55933		18.48	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	417.46000	0.41746	393.24000	0.39324	417.460	18.00	0.12	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,503.49000	1.50349	1,408.29000	1.40829	1,503.490	18.14	0.32	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,674.05000	4.67405	4,453.36000	4.45336	4,674.050	18.74	0.66	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,129.62000	9.12962	8,860.00000	8.86000	9,129.620	19.36	0.88	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future	9.92958		69.95626		9.97823	69.63024		18.71	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future	26,428.16000		26,428.16000		26,615.37000	26,615.37000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	26,951.38000		26,951.38000		27,139.09000	27,139.09000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.07980		11.07980		11.16250	11.16250		16.97	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	11.28620		11.28620		11.36920	11.36920		17.29	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.20200		5.20200		5.21570	5.21570		15.51	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	5.17200		5.17200		5.18860	5.18860		15.75	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.27430		1.27430		1.27630	1.27630			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.21660		1.21660		1.22280	1.22280			0.00	0.00	0	0.00
Total for Derivatives :												5,333,541,885.29	436,107	3648910.00
Grand Total:												5,333,541,885.29	436,107	3648910.00