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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/04/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 01/04/2016	Any day expiry	14.87500	14.87500		14.73210	14.73210		13.17	0.00	318,325,000.00	21,400	0.00	
\$ / R	On 04/04/2016	Any day expiry	14.85090	14.85090		14.73210	14.73210		14.12	0.00	0.00	0	20.00	
\$ / R	On 05/04/2016	Any day expiry	14.85090	14.85090		14.72630	14.72630		16.49	0.00	0.00	0	0.00	
\$ / R	On 05/04/2016	Any day expiry	15.35	Call	12.27840	0.01228	18.12670	0.01813	12.278	22.21	0.08	0.00	0	2,500.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	1.38910	0.00139	4.43210	0.00443	1.389	27.03	0.01	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry	14.85090	14.85090		14.72920	14.72920		17.76	0.00	0.00	0	0.00	
\$ / R	On 07/04/2016	Any day expiry	14.85380	14.85380		14.73210	14.73210		18.55	0.00	0.00	0	0.00	
\$ / R	On 07/04/2016	Any day expiry	15.38	Call	21.36420	0.02136	14.94720	0.01495	21.364	21.74	0.11	0.00	0	2,500.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	1.71090	0.00171	1.53340	0.00153	1.711	29.12	0.01	0.00	0	5,000.00
\$ / R	On 08/04/2016	Any day expiry	14.85670	14.85670		14.73500	14.73500		19.09	0.00	0.00	0	90.00	
\$ / R	On 11/04/2016	Any day expiry	14.86550	14.86550		14.74370	14.74370		18.29	0.00	0.00	0	100.00	
\$ / R	On 14/04/2016	Any day expiry	14.87430	14.87430		14.75240	14.75240		18.70	0.00	0.00	0	0.00	
\$ / R	On 14/04/2016	Any day expiry	14.86	Put	202.48290	0.20248	287.68590	0.28769	202.483	18.72	0.48	0.00	0	200.00
\$ / R	On 14/04/2016	Any day expiry	15.50	Call	41.91260	0.04191	37.47250	0.03747	41.913	20.31	0.15	0.00	0	5,000.00
\$ / R	On 15/04/2016	Any day expiry	14.87730	14.87730		14.75530	14.75530		18.90	0.00	2,969,574.00	201	2,397.00	
\$ / R	On 15/04/2016	Any day expiry	16.10	Put	1,233.48320	1.23348	1,355.87240	1.35587	1,233.483	22.85	0.96	0.00	0	15,000.00

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 18/04/2016	Any day expiry			14.88620	14.88620		14.76410	14.76410		18.47	0.00	0.00	0	0.00
\$ / R	13.97	Put	On 18/04/2016	Any day expiry	15.26350	0.01526	25.59430	0.02559	15.263	18.94	0.06	0.00	0	17,896.00			
\$ / R	15.42	Call	On 18/04/2016	Any day expiry	74.26720	0.07427	66.81490	0.06681	74.267	19.77	0.21	0.00	0	17,896.00			
\$ / R	17.09	Call	On 18/04/2016	Any day expiry	2.23580	0.00224	2.30610	0.00231	2.236	26.31	0.01	0.00	0	5,000.00			
\$ / R			On 20/04/2016	Any day expiry	14.89210	14.89210	14.76990	14.76990		18.64	0.00	0.00	0	700.00			
\$ / R			On 25/04/2016	Any day expiry	14.90700	14.90700	14.78460	14.78460		18.47	0.00	0.00	0	0.00			
\$ / R	16.81	Call	On 25/04/2016	Any day expiry	7.20470	0.00720	8.23410	0.00823	7.205	23.02	0.02	0.00	0	10,000.00			
\$ / R			On 26/04/2016	Any day expiry	14.90990	14.90990	14.78750	14.78750		18.54	0.00	0.00	0	267.00			
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	0.08630	0.00009	0.20810	0.00021	0.086	26.46	0.00	0.00	0	250.00			
\$ / R	13.50	Put	On 26/04/2016	Any day expiry	7.72270	0.00772	12.12180	0.01212	7.723	19.78	0.03	0.00	0	150.00			
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	78.60650	0.07861	74.46670	0.07447	78.606	20.36	0.19	0.00	0	250.00			
\$ / R	16.29	Call	On 26/04/2016	Any day expiry	22.04270	0.02204	23.26300	0.02326	22.043	21.57	0.06	0.00	0	150.00			
\$ / R	16.69	Call	On 26/04/2016	Any day expiry	10.32660	0.01033	11.51600	0.01152	10.327	22.67	0.03	0.00	0	10,000.00			
\$ / R			On 28/04/2016	Any day expiry	14.91590	14.91590	14.79330	14.79330		18.56	0.00	0.00	0	107.00			
\$ / R			On 29/04/2016	Any day expiry	14.91880	14.91880	14.79620	14.79620		18.61	0.00	0.00	0	1,100.00			
\$ / R			On 03/05/2016	Any day expiry	14.93070	14.93070	14.87100	14.87100		18.46	0.00	0.00	0	0.00			
\$ / R	14.87	Put	On 03/05/2016	Any day expiry	294.08860	0.29409	0.00000	0.00000	294.089	18.38	0.46	0.00	0	18,400.00			
\$ / R	15.03	Call	On 03/05/2016	Any day expiry	282.71130	0.28271	0.00000	0.00000	282.711	18.65	0.46	256,214,818.56	36,800	18,400.00			
\$ / R			On 04/05/2016	Any day expiry	14.93370	14.93370	14.81080	14.81080		18.52	0.00	0.00	0	733.00			
\$ / R			On 10/05/2016	Any day expiry	14.95140	14.95140	14.82830	14.82830		18.51	0.00	0.00	0	0.00			
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	104.71440	0.10471	149.67020	0.14967	104.714	17.85	0.21	0.00	0	8,403.00			
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	175.06370	0.17506	165.26740	0.16527	175.064	19.78	0.30	0.00	0	8,403.00			
\$ / R			On 13/05/2016	Any day expiry	14.96030	14.96030	14.83710	14.83710		18.63	0.00	0.00	0	550.00			
\$ / R			On 16/05/2016	Any day expiry	14.96920	14.96920	14.84580	14.84580		18.50	0.00	0.00	0	1,880.00			
\$ / R			On 17/05/2016	Any day expiry	14.97220	14.97220	14.84870	14.84870		18.54	0.00	0.00	0	100.00			
\$ / R			On 18/05/2016	Any day expiry	14.97510	14.97510	14.85160	14.85160		18.58	0.00	0.00	0	0.00			
\$ / R	14.80	Put	On 18/05/2016	Any day expiry	311.19870	0.31120	390.44920	0.39045	311.199	18.42	0.42	0.00	0	15,000.00			
\$ / R			On 19/05/2016	Any day expiry	14.97810	14.97810	14.85450	14.85450		18.69	0.00	0.00	0	0.00			
\$ / R			On 20/05/2016	Any day expiry	14.98100	14.98100	14.85750	14.85750		18.72	0.00	0.00	0	4,700.00			
\$ / R			On 23/05/2016	Any day expiry	14.98990	14.98990	14.86620	14.86620		18.61	0.00	0.00	0	0.00			
\$ / R			On 27/05/2016	Any day expiry	15.00180	15.00180	14.87790	14.87790		18.72	0.00	0.00	0	1,000.00			
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	1.53980	0.00154	2.53080	0.00253	1.540	23.19	0.00	0.00	0	250.00			
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	27.87410	0.02787	42.76370	0.04276	27.874	17.75	0.06	0.00	0	150.00			
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	134.51460	0.13451	130.75340	0.13075	134.515	21.10	0.20	0.00	0	250.00			
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	72.40660	0.07241	72.22310	0.07222	72.407	22.23	0.12	0.00	0	150.00			
\$ / R			On 31/05/2016	Any day expiry	15.01360	15.01360	14.88950	14.88950		18.60	0.00	0.00	0	831.00			
\$ / R			On 06/06/2016	Any day expiry	15.03140	15.03140	14.90700	14.90700		18.78	0.00	0.00	0	0.00			
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	4.81890	0.00482	7.08740	0.00709	4.819	21.53	0.01	0.00	0	1,000.00			
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	324.94590	0.32495	305.20220	0.30520	324.946	19.62	0.39	0.00	0	1,000.00			
\$ / R			On 08/06/2016	Any day expiry	15.03730	15.03730	14.91290	14.91290		18.90	0.00	0.00	0	0.00			
\$ / R	14.60	Put	On 08/06/2016	Any day expiry	281.10400	0.28110	348.13280	0.34813	281.104	18.33	0.34	0.00	0	8,219.00			
\$ / R	15.78	Call	On 08/06/2016	Any day expiry	248.93950	0.24894	235.64680	0.23565	248.940	20.41	0.31	0.00	0	8,219.00			
\$ / R			On 09/06/2016	Any day expiry	15.04030	15.04030	14.91590	14.91590		18.94	0.00	0.00	0	264.00			
\$ / R			On 13/06/2016	Foreign Exchange Future	15.05210	15.05210	14.92780	14.92780		18.97	0.00	908,860,850.10	60,381	689,037.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	6.10360	0.00610	7.79460	0.00779	6.104	21.54	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	19.52340	0.01952	25.59170	0.02559	19.523	19.57	0.04	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	22.36650	0.02237	29.35880	0.02936	22.367	19.33	0.04	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	30.16960	0.03017	39.66430	0.03966	30.170	18.81	0.05	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,599.00010	1.59900	1,490.99710	1.49100	1,599.000	18.02	0.92	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	46.90010	0.04690	63.19710	0.06320	46.900	18.02	0.08	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	48.98920	0.04899	66.98210	0.06698	48.989	17.94	0.09	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	116.86290	0.11686	151.99910	0.15200	116.863	17.98	0.17	0.00	0	2,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	161.67260	0.16167	205.37930	0.20538	161.673	18.02	0.22	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	174.58870	0.17459	221.73380	0.22173	174.589	18.03	0.24	0.00	0	51,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	255.26530	0.25527	315.77730	0.31578	255.265	18.28	0.31	0.00	0	59,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	643.63750	0.64364	593.27810	0.59328	643.638	18.63	0.60	0.00	0	25,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	380.84870	0.38085	455.71200	0.45571	380.849	18.66	0.40	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	404.70020	0.40470	481.84860	0.48185	404.700	18.72	0.42	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	566.67540	0.56668	523.09070	0.52309	566.675	18.82	0.56	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	460.06500	0.46007	542.26300	0.54226	460.065	18.86	0.45	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	465.29270	0.46529	548.10070	0.54810	465.293	18.87	0.46	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	533.27140	0.53327	493.58890	0.49359	533.271	18.91	0.53	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	481.17140	0.48117	565.78890	0.56579	481.171	18.91	0.47	0.00	0	8,340.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.25	Put	628.52370	0.62852	723.26800	0.72327	628.524	19.38	0.54	0.00	0	1,900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	244.50060	0.24450	231.41730	0.23142	244.501	20.70	0.29	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.93	Put	1,116.05190	1.11605	1,227.79990	1.22780	1,116.052	20.76	0.71	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	223.97830	0.22398	212.59890	0.21260	223.978	20.90	0.27	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,171.87830	1.17188	1,284.79890	1.28480	1,171.878	20.90	0.73	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	205.19300	0.20519	195.34250	0.19534	205.193	21.10	0.25	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	183.14910	0.18315	175.04730	0.17505	183.149	21.37	0.23	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,386.31860	1.38632	1,502.88330	1.50288	1,386.319	21.43	0.78	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	166.41170	0.16641	159.59480	0.15959	166.412	21.59	0.21	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,592.75910	1.59276	1,711.61000	1.71161	1,592.759	21.92	0.81	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	141.15690	0.14116	135.84160	0.13584	141.157	21.98	0.18	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,724.83980	1.72484	1,844.68840	1.84469	1,724.840	22.21	0.83	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	124.70570	0.12471	120.39880	0.12040	124.706	22.24	0.16	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	99.12040	0.09912	96.38660	0.09639	99.120	22.71	0.13	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	97.39520	0.09740	94.76160	0.09476	97.395	22.75	0.13	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	93.22040	0.09322	90.82560	0.09083	93.220	22.84	0.13	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	2,041.12040	2.04112	2,163.02560	2.16303	2,041.120	22.84	0.87	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.05	Call	89.23460	0.08923	87.06150	0.08706	89.235	22.93	0.12	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	88.45990	0.08846	86.32830	0.08633	88.460	22.95	0.12	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	86.17580	0.08618	84.17050	0.08417	86.176	23.00	0.12	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	39.99790	0.04000	40.02570	0.04003	39.998	24.66	0.06	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	37.83870	0.03784	37.88530	0.03789	37.839	24.79	0.06	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	35.64570	0.03565	35.59480	0.03559	35.646	24.96	0.05	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	35.12050	0.03512	35.04700	0.03505	35.121	25.00	0.05	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	28.05670	0.02806	27.66560	0.02767	28.057	25.65	0.04	0.00	0	1,000.00

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\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	25.78950	0.02579	25.29670	0.02530	25.789	25.90	0.04	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	19.68770	0.01969	18.93330	0.01893	19.688	26.74	0.03	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.05510	15.05510	14.93070	14.93070		19.02	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	211.62670	0.21163	201.14680	0.20115	211.627	21.12	0.26	0.00	0	10,000.00
\$ / R	On 24/06/2016	Any day expiry			15.08470	15.08470	14.96040	14.96040		19.34	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	607.34690	0.60735	694.64120	0.69464	607.347	19.48	0.51	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	166.65380	0.16665	158.31070	0.15831	166.654	22.40	0.20	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.09660	15.09660	14.97220	14.97220		19.35	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	4.75050	0.00475	5.94150	0.00594	4.751	21.55	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	65.96810	0.06597	82.65960	0.08266	65.968	18.32	0.10	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	182.40200	0.18240	172.68570	0.17269	182.402	22.36	0.21	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	132.90310	0.13290	126.75850	0.12676	132.903	23.10	0.16	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			15.09950	15.09950	14.97520	14.97520		19.38	0.00	0.00	0	200.00
\$ / R	On 29/06/2016	Any day expiry	14.72	Call	764.66980	0.76467	706.77510	0.70678	764.670	18.88	0.63	0.00	0	224.00
\$ / R	On 26/07/2016	Any day expiry			15.18030	15.18030	15.05510	15.05510		19.55	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,693.13300	1.69313	1,806.40360	1.80640	1,693.133	22.08	0.74	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	103.66350	0.10366	103.78150	0.10378	103.664	24.59	0.11	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.18330	15.18330	15.05800	15.05800		19.57	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	7.13790	0.00714	8.57200	0.00857	7.138	20.11	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	96.04370	0.09604	117.39020	0.11739	96.044	18.36	0.12	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	199.21630	0.19922	191.55320	0.19155	199.216	22.94	0.19	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	163.65500	0.16366	158.19720	0.15820	163.655	23.44	0.16	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.22830	15.22830	15.10240	15.10240		19.62	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	30.16260	0.03016	39.01670	0.03902	30.163	18.13	0.04	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	602.95570	0.60296	570.92550	0.57093	602.956	20.07	0.46	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.24030	15.24030	15.11420	15.11420		19.59	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			15.24630	15.24630	15.12010	15.12010		19.61	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,116.06220	1.11606	1,216.88580	1.21689	1,116.062	20.57	0.59	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	221.14780	0.22115	214.50060	0.21450	221.148	23.11	0.20	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			15.27330	15.27330	15.14670	15.14670		19.62	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	9.50240	0.00950	11.03140	0.01103	9.502	19.04	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	121.30170	0.12130	147.76500	0.14777	121.302	18.22	0.13	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	207.58640	0.20759	202.64140	0.20264	207.586	23.47	0.18	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	184.38370	0.18438	180.63560	0.18064	184.384	23.79	0.16	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			15.28230	15.28230	15.14000	15.14000		19.63	0.00	39,515,400.00	2,610	2,610.00
\$ / R	On 06/09/2016	Any day expiry			15.30630	15.30630	15.17920	15.17920		19.62	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.31230	15.31230	15.18510	15.18510		19.63	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	186.89910	0.18690	221.95280	0.22195	186.899	18.32	0.18	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	289.29820	0.28930	281.27470	0.28127	289.298	22.76	0.23	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			15.31530	15.31530	15.18810	15.18810		19.64	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.32730	15.32730	15.19990	15.19990		19.68	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	602.43730	0.60244	679.59070	0.67959	602.437	19.14	0.40	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	161.57460	0.16157	163.74290	0.16374	161.575	24.90	0.13	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.33330	15.33330	15.20580	15.20580		19.69	0.00	0.00	0	259.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future			15.34530		15.34530		15.21760	15.21760		19.66	0.00	27,161,181.00	1,770	163,020.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	91.18170		0.09118		115.35050	0.11535	91.182	17.59	0.10	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	177.11070		0.17711		212.88870	0.21289	177.111	18.18	0.17	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	408.89950		0.40890		468.31980	0.46832	408.899	18.61	0.31	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	490.15490		0.49015		559.49630	0.55950	490.155	18.79	0.35	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	520.14570		0.52015		502.01260	0.50201	520.146	21.07	0.37	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	463.84560		0.46385		449.04390	0.44904	463.846	21.48	0.34	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	432.18060		0.43218		419.20620	0.41921	432.181	21.73	0.32	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	289.03570		0.28904		282.24830	0.28225	289.036	22.93	0.22	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	262.89810		0.26290		257.56980	0.25757	262.898	23.20	0.21	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	135.83530		0.13584		139.55770	0.13956	135.835	26.68	0.11	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.37230		15.37230		15.24420	15.24420		19.67	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	11.69520		0.01170		13.27580	0.01328	11.695	18.11	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	142.02980		0.14203		171.17900	0.17118	142.030	17.93	0.14	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	223.39670		0.22340		220.80950	0.22081	223.397	23.88	0.17	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	208.68740		0.20869		208.89290	0.20889	208.687	24.10	0.16	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.45840		15.45840		15.32900	15.32900		19.82	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	17.86550		0.01787		21.39440	0.02139	17.865	18.31	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	164.59990		0.16460		194.51850	0.19452	164.600	18.01	0.14	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	238.85910		0.23886		239.53970	0.23954	238.859	24.53	0.17	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	233.54020		0.23354		234.47680	0.23448	233.540	24.69	0.17	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.56060		15.56060		15.42950	15.42950		19.93	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	24.10850		0.02411		27.36980	0.02737	24.108	18.23	0.03	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	187.14540		0.18715		215.07260	0.21507	187.145	18.03	0.15	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	261.96350		0.26196		260.89650	0.26090	261.963	25.43	0.17	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.61020		15.61020		15.47820	15.47820		20.00	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.62570		15.62570		15.49340	15.49340		20.05	0.00	57,002,553.60	3,648	41,767.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	23.61990		0.02362		22.39630	0.02240	23.620	17.64	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	143.84380		0.14384		162.91120	0.16291	143.844	17.72	0.12	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	169.31680		0.16932		192.21040	0.19221	169.317	17.90	0.13	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	202.28450		0.20228		230.00480	0.23000	202.285	18.10	0.15	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	252.43070		0.25243		287.21490	0.28721	252.431	18.38	0.18	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	495.16090		0.49516		547.59150	0.54759	495.161	18.77	0.29	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	545.14800		0.54515		604.91620	0.60492	545.148	18.84	0.31	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	575.36050		0.57536		637.07710	0.63708	575.361	18.93	0.32	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	620.08400		0.62008		684.56180	0.68456	620.084	19.05	0.34	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	671.37460		0.67137		738.86230	0.73886	671.375	19.18	0.36	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	705.15110		0.70515		774.53110	0.77453	705.151	19.26	0.37	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	714.96220		0.71496		784.87590	0.78488	714.962	19.28	0.37	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	816.90670		0.81691		892.09890	0.89210	816.907	19.52	0.40	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	822.18320		0.82218		897.63530	0.89764	822.183	19.53	0.40	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,151.36150		1.15136		1,099.33710	1.09934	1,151.361	19.76	0.57	16,641,634.84	1,873	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	982.50480		0.98250		1,065.23540	1.06524	982.505	19.87	0.45	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,023.23880		1.02324		1,107.83350	1.10783	1,023.239	19.96	0.46	0.00	0	1,400.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,162.95160	1.16295	1,252.89310	1.25289	1,162.952	20.24	0.49	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,291.01750	1.29102	1,385.36620	1.38537	1,291.018	20.49	0.52	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,425.25290	1.42525	1,523.94170	1.52394	1,425.253	20.75	0.55	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,615.45200	1.61545	1,718.67420	1.71867	1,615.452	21.13	0.58	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,658.89700	1.65890	1,763.06240	1.76306	1,658.897	21.21	0.59	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,776.73240	1.77673	1,883.29820	1.88330	1,776.732	21.43	0.61	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	677.78530	0.67779	653.59880	0.65360	677.785	21.62	0.38	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	658.84530	0.65885	635.51190	0.63551	658.845	21.73	0.37	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	647.17320	0.64717	624.51540	0.62452	647.173	21.80	0.36	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	501.83850	0.50184	487.50790	0.48751	501.838	22.75	0.29	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	443.50170	0.44350	432.44260	0.43244	443.502	23.23	0.26	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	392.23520	0.39224	387.76700	0.38777	392.235	23.77	0.23	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	352.27730	0.35228	350.36410	0.35036	352.277	24.61	0.21	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	344.99830	0.34500	343.54450	0.34354	344.998	24.79	0.21	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	343.41640	0.34342	342.06450	0.34206	343.416	24.82	0.20	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	331.98780	0.33199	331.35240	0.33135	331.988	25.11	0.20	5,795,298.11	1,873	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	324.76220	0.32476	324.57470	0.32457	324.762	25.30	0.19	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	295.73740	0.29574	297.33830	0.29734	295.737	26.16	0.18	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	292.83330	0.29283	294.61020	0.29461	292.833	26.26	0.17	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	289.42660	0.28943	287.50850	0.28751	289.427	26.37	0.17	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	281.79200	0.28179	271.52500	0.27152	281.792	26.64	0.17	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	267.11710	0.26712	257.41330	0.25741	267.117	26.64	0.16	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	258.41340	0.25841	249.06580	0.24907	258.413	26.64	0.15	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	243.80270	0.24380	235.05210	0.23505	243.803	26.64	0.15	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	237.77550	0.23778	229.27090	0.22927	237.775	26.64	0.14	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	189.37360	0.18937	182.83220	0.18283	189.374	26.64	0.12	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	181.47710	0.18148	175.25340	0.17525	181.477	26.64	0.12	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	163.75410	0.16375	158.23960	0.15824	163.754	26.64	0.11	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	159.58190	0.15958	154.23350	0.15423	159.582	26.64	0.10	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.88880	15.88880	15.75540	15.75540		20.28	0.00	5,735,856.80	361	4,647.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	872.23970	0.87224	940.48030	0.94048	872.240	19.43	0.38	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	941.48690	0.94149	1,012.85650	1.01286	941.487	19.59	0.39	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,134.37630	1.13438	1,213.62960	1.21363	1,134.376	20.02	0.44	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,158.14740	1.15815	1,238.29470	1.23829	1,158.147	20.07	0.44	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,820.76110	1.82076	1,919.20560	1.91921	1,820.761	21.29	0.56	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	598.91330	0.59891	583.25090	0.58325	598.913	23.34	0.29	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	597.32390	0.59732	581.75360	0.58175	597.324	23.35	0.29	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	516.81960	0.51682	508.14010	0.50814	516.820	24.01	0.26	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	476.69280	0.47669	472.81460	0.47281	476.693	24.58	0.24	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	295.27100	0.29527	289.72730	0.28973	295.271	26.66	0.15	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.14240	16.14240	16.01080	16.01080		20.87	0.00	0.00	0	0.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.36260	16.36260	16.23390	16.23390		21.29	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.05210	15.05210	14.92780	14.92780		18.97	0.00	466,615.10	31	994.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.34530		15.34530		15.21760	15.21760		19.66	0.00	306,906.00	20	146.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.62570		15.62570		15.49340	15.49340		20.05	0.00	78,128.50	5	15.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.88880		15.88880		15.75540	15.75540		20.28	0.00	0.00	0	0.00
£ / R	On 15/04/2016	Any day expiry			21.10960		21.10960		21.21190	21.21190		17.76	0.00	63,244.50	3	121.00
£ / R	On 28/04/2016	Any day expiry			21.16490		21.16490		21.26720	21.26720		17.70	0.00	0.00	0	157.00
£ / R	On 31/05/2016	Any day expiry			21.17110		21.17110		21.27350	21.27350		18.11	0.00	0.00	0	34.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.36140		21.36140		21.46380	21.46380		19.28	0.00	32,469,328.00	1,520	57,291.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	94.59980		0.09460		107.86250	0.10786	94.600	21.69	0.10	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	35.79830		0.03580		35.41610	0.03542	35.798	26.18	0.04	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			21.74250		21.74250		21.84490	21.84490		20.08	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	888.72930		0.88873		854.53990	0.85454	888.729	20.11	0.40	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	249.63650		0.24964		266.60910	0.26661	249.637	23.59	0.15	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			21.79180		21.79180		21.89420	21.89420		20.44	0.00	16,343,850.00	750	513.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.21000		22.21000		22.30970	22.30970		20.74	0.00	0.00	0	5.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	104.34130		0.10434		104.64350	0.10464	104.341	20.70	0.06	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	223.43610		0.22344		217.17480	0.21717	223.436	19.79	0.11	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	1,126.18300		1.12618		1,092.84040	1.09284	1,126.183	20.27	0.38	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	2,052.29330		2.05229		2,002.28850	2.00229	2,052.293	21.24	0.54	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	849.68240		0.84968		886.06410	0.88606	849.682	22.23	0.34	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	451.07460		0.45107		471.04980	0.47105	451.075	23.94	0.20	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			22.60870		22.60870		22.70940	22.70940		20.97	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry			22.79390		22.79390		22.89310	22.89310		20.38	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			22.99900		22.99900		23.10100	23.10100			0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13424		0.13424		0.13307	0.13307		22.87	0.00	237,873.28	1,772	4,941.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13732		0.13732		0.13611	0.13611		22.17	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14036		0.14036		0.13909	0.13909		21.95	0.00	43,231.80	308	5,731.00
€ / R	On 15/04/2016	Any day expiry			16.89770		16.89770		16.81740	16.81740		20.17	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			16.93850		16.93850		16.85840	16.85840		20.25	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry			16.94590		16.94590		16.86580	16.86580		20.31	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry			16.94950		16.94950		16.86940	16.86940		20.39	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			17.05290		17.05290		16.97080	16.97080		19.97	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.06070		17.06070		16.97860	16.97860		19.99	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.12710		17.12710		17.04470	17.04470		20.22	0.00	13,102,231.50	765	81,344.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	18.68330		0.01868		20.86470	0.02086	18.683	22.42	0.03	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,336.84290		1.33684		1,282.40910	1.28241	1,336.843	19.47	0.80	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	379.26250		0.37926		427.97160	0.42797	379.263	19.77	0.35	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	549.95830		0.54996		608.69400	0.60869	549.958	20.09	0.45	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	1,042.06910		1.04207		1,117.45460	1.11745	1,042.069	21.14	0.64	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	75.62760		0.07563		79.17390	0.07917	75.628	23.92	0.09	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.51970		17.51970		17.43480	17.43480		20.62	0.00	9,635,835.00	550	6,010.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.90310		17.90310		17.81250	17.81250		20.72	0.00	0.00	0	11,367.00

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	16.40	Put	545.12660		0.54513		578.25230	0.57825	545.127	19.75	0.27	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	734.72130		0.73472		775.63020	0.77563	734.721	19.89	0.33	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	506.18770		0.50619		501.04850	0.50105	506.188	23.63	0.26	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	386.71110		0.38671		391.07650	0.39108	386.711	25.12	0.20	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.26860		18.26860		18.17710	18.17710		20.79	0.00	0.00	0	2,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.41464		102.41464		102.12550	102.12550			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.59913		99.59913		99.33102	99.33102			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			98.43872		98.43872		98.17973	98.17973			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.15147		100.15147		100.14559	100.14559			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.19079		100.19079		100.17745	100.17745			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.93874		99.93874		99.91935	99.91935			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.57771		100.57771		100.54230	100.54230			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.05242		100.05242		99.99608	99.99608			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.91997		99.91997		99.84643	99.84643			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.75151		100.75151		100.57275	100.57275			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.26442		100.26442		100.06690	100.06690			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			99.74004		99.74004		99.52665	99.52665			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			473.60100		473.60100		474.52100	474.52100			0.00	0.00	0	5.00
AL37	On 04/08/2016	Index Future			482.55200		482.55200		483.49400	483.49400			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			545.30100		545.30100		547.02600	547.02600			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			555.60800		555.60800		557.36900	557.36900			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			494.17000		494.17000		495.80100	495.80100			0.00	0.00	0	499.00
ALBI	On 04/08/2016	Index Future			503.51000		503.51000		505.17500	505.17500			0.00	0.00	0	133.00
ALBI	On 03/11/2016	Index Future			513.23800		513.23800		514.93800	514.93800			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.45930		11.45930		11.44090	11.44090		15.64	0.00	286,482.50	25	6,776.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.63230		11.63230		11.61330	11.61330		15.97	0.00	5,816,150.00	500	1,416.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.80130		11.80130		11.78030	11.78030		16.12	0.00	0.00	0	330.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.96290		11.96290		11.94180	11.94180		16.22	0.00	2,631,838.00	220	4,216.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.49710		11.49710		11.54130	11.54130		15.67	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.72270		11.72270		11.76660	11.76660		15.95	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future			15.68790		15.68790		15.63630	15.63630		19.83	0.00	4,769,121.60	304	6,413.00
CHF / R	On 19/09/2016	Foreign Exchange Future			16.07100		16.07100		16.01780	16.01780		20.49	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.31410		2.31410		2.30510	2.30510		19.19	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CNH / R	On 19/09/2016	Foreign Exchange Future		2.34640	2.34640		2.33790	2.33790		19.66	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.30330	2.30330		2.29340	2.29340		20.90	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.35730	2.35730		2.34700	2.34700		21.20	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		129.73573	129.73573		129.31725	129.31725			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		10.71402	76.02891		10.66440	76.34126			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future		10.80361	77.48154		10.75222	77.80041			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future		10.89206	75.16985		10.83891	75.49507			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		10.90022	79.72044		10.85064	80.07106			0.00	0.00	0	7,270.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/05/2016	GOVI		493.29400	493.29400		494.84100	494.84100			0.00	29,597,640.00	6	474.00
GOVI	On 04/08/2016	GOVI		502.61700	502.61700		504.19800	504.19800			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI		512.32800	512.32800		513.94100	513.94100			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		1.94190	1.94190		1.92540	1.92540		19.07	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.98000	1.98000		1.96300	1.96300		19.46	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.01550	2.01550		1.99810	1.99810		19.54	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.04830	2.04830		2.03100	2.03100		19.87	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future		124.35678	124.35678		124.04423	124.04423			0.00	0.00	0	4,532.00
I2025	On 04/08/2016	Bond Future		125.47555	125.47555		125.15792	125.15792			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	103.97286		103.97286		103.51378	103.51378			0.00	0.00	0	1,032.00
I2033	On 04/08/2016	Bond Future	105.96811		105.96811		105.00000	105.00000			0.00	165,734,124.04	1,564	1,564.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/05/2016	Bond Future	129.26442		129.26442		128.58233	128.58233			0.00	0.00	0	16,932.00
I2038	On 04/08/2016	Bond Future	130.31884		130.31884		129.62459	129.62459			0.00	0.00	0	680.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/05/2016	Bond Future	129.23990		129.23990		128.94668	128.94668			0.00	0.00	0	12,687.00
I2046	On 04/08/2016	Bond Future	131.72014		131.72014		131.42198	131.42198			0.00	77,714,882.60	590	590.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/05/2016	Bond Future	137.49956		137.49956		137.48429	137.48429			0.00	0.00	0	14,861.00
I2050	On 04/08/2016	Bond Future	138.56080		138.56080		138.54615	138.54615			0.00	221,697,280.00	1,600	1,600.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/05/2016	Index Future	238.36700		238.36700		237.78100	237.78100			0.00	0.00	0	977.00
IGOV	On 04/08/2016	Index Future	242.89200		242.89200		242.29600	242.29600			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	247.60400		247.60400		246.99800	246.99800			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	646.53300		646.53300		644.91600	644.91600			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	658.45800		658.45800		656.81300	656.81300			0.00	0.00	0	157.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.26000		92.74000		7.24000	92.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.34000		92.66000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.40000		92.60000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.49000		92.51000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.54000		92.46000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.63000		92.37000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.80000		92.20000		7.78000	92.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.94000		92.06000		7.92000	92.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.06000		91.94000		8.04000	91.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.18000		91.82000		8.16000	91.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.26000		91.74000		8.24000	91.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	8.34000		91.66000		8.32000	91.68000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.14650		0.14650		0.14520	0.14520			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.14640		0.14640		0.14500	0.14500			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.14670		0.14670		0.14430	0.14430			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.07080		0.07080		0.07020	0.07020			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06540		0.06540		0.06460	0.06460			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.06160		0.06160		0.06100	0.06100			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 13/06/2016	Foreign Exchange Future			10.28690		10.28690		10.32330	10.32330		16.98	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.44220		10.44220		10.47860	10.47860		17.22	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.59470		10.59470		10.63010	10.63010		17.53	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.37580		1.37580		1.37190	1.37190			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.38990		1.38990		1.38580	1.38580			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.40340		1.40340		1.39890	1.39890			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.41210		1.41210		1.40760	1.40760			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13790		1.13790		1.14180	1.14180			0.00	0.00	0	9,121.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.14170		1.14170		1.14570	1.14570			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.14570		1.14570		1.14970	1.14970			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.17398		112.90016		9.12394	113.25610		11.38	0.00	34,999,049.60	310	55,577.00
R186	On 05/05/2016	Bond Future	8.75	Call	485.53000		0.48553		587.59000	0.58759	485.530	11.22	0.22	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	3,552.34000		3.55234	3,298.46000	3.29846	3,552.340	11.22	0.78	0.00	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	2,998.37000		2.99837	2,768.38000	2.76838	2,998.370	11.25	0.72	0.00	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	1,844.14000		1.84414	2,072.58000	2.07258	1,844.140	11.38	0.56	0.00	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	225.52000		0.22552	198.48000	0.19848	225.520	11.74	0.11	0.00	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	203.57000		0.20357	179.02000	0.17902	203.570	11.76	0.10	0.00	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	159.36000		0.15936	139.90000	0.13990	159.360	11.80	0.08	0.00	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.23236		109.75296		9.18019	110.11653		11.59	0.00	0.00	0	521.00
R186	On 04/08/2016	Bond Future	10.00	Put	1,108.07000		1.10807	1,034.07000	1.03407	1,108.070	12.04	0.24	0.00	0.00	0	6,500.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/05/2016	Bond Future			295.36413		295.36413		294.95644	294.95644			0.00	0.00	0	2,130.00
R197	On 04/08/2016	Bond Future			294.53530		294.53530		294.12204	294.12204			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/05/2016	Bond Future			242.73392		242.73392		241.71768	241.71768		9.10	0.00	0.00	0	42,524.00
R202	On 04/08/2016	Bond Future			243.94102		243.94102		242.90713	242.90713		8.51	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 05/05/2016	Bond Future			9.01528		95.15471		8.97022	95.37160		8.92	0.00	0.00	0	8,731.00
R2023	On 04/08/2016	Bond Future			9.07764		96.97270		9.03016	97.19446		8.54	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.14160		94.89487		9.09162	95.12123		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			8.08405		101.44614		8.03692	101.50541		1.93	0.00	4,057,845.60	40	53,812.00

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
R203	On 04/08/2016	Bond Future		8.17282	103.38438		8.11360	103.44554		1.58	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future		8.28064	101.18852		8.20298	101.25125		1.31	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/05/2016	Bond Future		9.57496	90.28236		9.53012	90.59289			0.00	541,694.16	6	17,364.00
R2030	On 04/08/2016	Bond Future		9.63796	87.99906		9.59148	88.31613			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		9.71927	89.11376		9.66939	89.47946		15.70	0.00	0.00	0	9,481.00
R2032	On 04/08/2016	Bond Future		9.78126	90.81641		9.72966	91.18975		15.37	0.00	0.00	0	76.00
R2032	On 03/11/2016	Bond Future		9.83985	88.39340		9.78653	88.77426		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		9.81829	93.67849		9.77346	94.03708			0.00	0.00	0	5,096.00
R2035	On 04/08/2016	Bond Future		9.87767	95.46831		9.83133	95.83447			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		9.86472	90.35587		9.81487	90.75217		17.02	0.00	0.00	0	39,888.00
R2037	On 05/05/2016	Bond Future	9.67	Call	1,193.28000	1.19328	1,376.59000	1.37659	1,193.280	16.88	0.38	0.00	0	500.00
R2037	On 04/08/2016	Bond Future		9.92766	87.82341		9.87614	88.22800		17.50	0.00	0.00	0	221.00
R2037	On 03/11/2016	Bond Future		9.98258	89.50250		9.92947	89.91523		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		8.46865	101.98830		8.42296	102.09292		3.67	0.00	1,427,836.20	14	33,783.00
R204	On 04/08/2016	Bond Future		8.56245	99.89553		8.51101	100.00288		3.42	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		8.65320	101.80526		8.59495	101.91510		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		9.93994	93.93589		9.89515	94.31404		17.53	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future		10.00359	91.22130		9.95730	91.60738		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		9.95928	91.05564		9.90941	91.47853		18.17	0.00	17,573,738.52	193	20,223.00
R2044	On 04/08/2016	Bond Future		10.02121	88.41135		9.96972	88.84291		18.71	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		10.07536	90.10165		10.02232	90.54186		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		9.94696	90.19299		9.89705	90.62455		18.67	0.00	8,297,755.08	92	62,502.00
R2048	On 04/08/2016	Bond Future		10.00308	91.91622		9.95159	92.35672		18.33	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		10.05868	89.23444		10.00564	89.68361		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

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			8.65507		97.94259		8.60461	98.09486		5.17	0.00	1,469,138.85	15	67,356.00
R207	On 05/05/2016	Bond Future	7.56	Call	6.85000		0.00685		10.10000	0.01010	6.850	4.98	0.01	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.73967		96.16939		8.68468	96.32527		4.95	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			8.85369		96.38347		8.78714	96.54825		4.42	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,623.08000		1.62308		1,713.05000	1.71305	1,623.080	4.41	0.52	0.00	0	62.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.74808		92.91106		8.69777	93.09860		6.83	0.00	12,078,437.80	130	46,641.00
R208	On 04/08/2016	Bond Future			8.81705		94.68620		8.76329	94.87804		6.43	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			8.88209		93.09331		8.82465	93.28919		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			9.75146		70.16717		9.70156	70.49820		18.08	0.00	0.00	0	29,682.00
R209	On 05/05/2016	Bond Future	8.25	Call	3.81000		0.00381		5.83000	0.00583	3.810	17.61	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	162.24000		0.16224		206.39000	0.20639	162.240	17.61	0.09	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.80608		71.50781		9.75465	71.84570		17.76	0.00	0.00	0	190.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,802.78000		1.80278		1,944.08000	1.94408	1,802.780	17.49	0.38	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,326.84000		2.32684		2,492.72000	2.49272	2,326.840	17.58	0.45	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	3,318.65000		3.31865		3,158.83000	3.15883	3,318.650	17.63	0.52	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	1,661.27000		1.66127		1,566.39000	1.56639	1,661.270	18.01	0.32	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,026.99000		6.02699		6,296.50000	6.29650	6,026.990	18.27	0.76	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.85741		69.72393		9.80446	70.06861		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			181.91538		181.91538		181.33193	181.33193			0.00	0.00	0	1,441.00
R210	On 04/08/2016	Bond Future			185.40621		185.40621		184.81298	184.81298			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			137.79328		137.79328		137.78326	137.78326			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			138.67783		138.67783		138.66862	138.66862			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

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 05/05/2016	Bond Future			143.58317		143.58317		143.33777	143.33777			0.00	0.00	0	3,488.00
R212	On 04/08/2016	Bond Future			144.40709		144.40709		144.15800	144.15800			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			9.61196		80.93733		9.56202	81.27029		15.55	0.00	2,023,433.25	25	47,433.00
R213	On 04/08/2016	Bond Future			9.66740		82.48376		9.61579	82.82361		15.23	0.00	0.00	0	462.00
R213	On 03/11/2016	Bond Future			9.72270		80.50936		9.66940	80.85612		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			9.87602		70.19071		9.82611	70.53128		18.81	0.00	10,528,606.50	150	32,450.00
R214	On 04/08/2016	Bond Future			9.92952		71.53179		9.87810	71.87936		18.48	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	372.66000		0.37266		417.46000	0.41746	372.660	18.00	0.11	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,384.66000		1.38466		1,503.49000	1.50349	1,384.660	18.14	0.30	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,435.90000		4.43590		4,674.05000	4.67405	4,435.900	18.74	0.64	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,818.09000		8.81809		9,129.62000	9.12962	8,818.090	19.36	0.87	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future			9.98251		69.60169		9.92958	69.95626		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			26,555.13000		26,555.13000		26,428.16000	26,428.16000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future			27,080.21000		27,080.21000		26,951.38000	26,951.38000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.12950		11.12950		11.07980	11.07980		16.57	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			11.33420		11.33420		11.28620	11.28620		16.94	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future			5.21800		5.21800		5.20200	5.20200		15.17	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			5.19140		5.19140		5.17200	5.17200		15.48	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future			1.31380		1.31380		1.27430	1.27430			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future			1.25830		1.25830		1.21660	1.21660			0.00	0.00	0	0.00

Total for Derivatives : **2,312,214,464.99** **142,425** **3674159.00**

Grand Total: **2,312,214,464.99** **142,425** **3674159.00**