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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 07/04/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 07/04/2016	Any day expiry	15.17010	15.17010		15.20680	15.20680		29.00	0.00	0.00	0	0.00
\$ / R	On 08/04/2016	Any day expiry	15.23360	15.23360		15.20680	15.20680		28.96	0.00	0.00	0	90.00
\$ / R	On 11/04/2016	Any day expiry	15.23370	15.23370		15.21280	15.21280		19.99	0.00	0.00	0	100.00
\$ / R	On 14/04/2016	Any day expiry	15.23370	15.23370		15.22190	15.22190		19.82	0.00	0.00	0	0.00
\$ / R	On 14/04/2016	Any day expiry	14.86	Put	46.00270	0.04600	55.31520	0.05532	46.003	20.69	0.19	0	200.00
\$ / R	On 14/04/2016	Any day expiry	15.21	Call	179.54440	0.17954	0.00000	0.00000	179.544	19.91	0.53	4,000	2,000.00
\$ / R	On 14/04/2016	Any day expiry	15.50	Call	70.77830	0.07078	81.13520	0.08114	70.778	20.28	0.27	0	5,000.00
\$ / R	On 15/04/2016	Any day expiry	15.23670	15.23670		15.22490	15.22490		20.04	0.00	0.00	0	2,397.00
\$ / R	On 15/04/2016	Any day expiry	16.10	Put	873.32860	0.87333	889.95360	0.88995	873.329	22.23	0.95	0	15,000.00
\$ / R	On 18/04/2016	Any day expiry	15.24570	15.24570		15.23400	15.23400		19.37	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	3.99800	0.00400	4.98730	0.00499	3.998	24.03	0.02	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	134.07860	0.13408	143.26070	0.14326	134.079	19.76	0.38	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	1.85980	0.00186	2.68380	0.00268	1.860	27.03	0.01	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry	15.25170	15.25170		15.24000	15.24000		19.71	0.00	0.00	0	875.00
\$ / R	On 20/04/2016	Any day expiry	15.21	Call	246.69540	0.24670	254.06550	0.25407	246.695	19.64	0.54	0	2,000.00
\$ / R	On 22/04/2016	Any day expiry	15.25770	15.25770		15.24610	15.24610		19.25	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest		
\$ / R			On 25/04/2016	Any day expiry			15.26670	15.26670		15.25510	15.25510	19.54	0.00	0.00	0	0.00
\$ / R	16.81	Call	On 25/04/2016	Any day expiry	7.74760	0.00775		9.90840	0.00991	7.748	22.27	0.03	0.00	0	10,000.00	
\$ / R			On 26/04/2016	Any day expiry	15.26960	15.26960		15.25820	15.25820		19.64	0.00	0.00	0	267.00	
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	0.04000	0.00004		0.04570	0.00005	0.040	31.51	0.00	0.00	0	250.00	
\$ / R	13.50	Put	On 26/04/2016	Any day expiry	3.55320	0.00355		3.23800	0.00324	3.553	24.21	0.01	0.00	0	150.00	
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	135.45630	0.13546		143.53350	0.14353	135.456	20.59	0.30	0.00	0	250.00	
\$ / R	16.29	Call	On 26/04/2016	Any day expiry	34.72580	0.03473		41.13290	0.04113	34.726	21.65	0.10	0.00	0	150.00	
\$ / R	16.69	Call	On 26/04/2016	Any day expiry	12.32290	0.01232		16.74440	0.01674	12.323	22.02	0.04	0.00	0	10,000.00	
\$ / R			On 28/04/2016	Any day expiry	15.27560	15.27560		15.26420	15.26420		19.79	0.00	0.00	0	107.00	
\$ / R			On 29/04/2016	Any day expiry	15.27860	15.27860		15.26720	15.26720		19.87	0.00	0.00	0	1,100.00	
\$ / R			On 03/05/2016	Any day expiry	15.29060	15.29060		15.27930	15.27930		19.56	0.00	0.00	0	0.00	
\$ / R	14.87	Put	On 03/05/2016	Any day expiry	141.97590	0.14198		154.47910	0.15448	141.976	19.16	0.28	0.00	0	18,400.00	
\$ / R	15.03	Call	On 03/05/2016	Any day expiry	459.13720	0.45914		462.51250	0.46251	459.137	19.31	0.64	0.00	0	18,400.00	
\$ / R			On 04/05/2016	Any day expiry	15.29360	15.29360		15.28230	15.28230		19.63	0.00	0.00	0	733.00	
\$ / R			On 10/05/2016	Any day expiry	15.31160	15.31160		15.30050	15.30050		19.61	0.00	0.00	0	825.00	
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	43.26370	0.04326		47.97320	0.04797	43.264	18.75	0.10	0.00	0	8,403.00	
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	280.64520	0.28065		286.42160	0.28642	280.645	20.10	0.43	0.00	0	8,403.00	
\$ / R			On 13/05/2016	Any day expiry	15.32070	15.32070		15.30970	15.30970		19.78	0.00	0.00	0	550.00	
\$ / R			On 16/05/2016	Any day expiry	15.32980	15.32980		15.31880	15.31880		19.72	0.00	0.00	0	1,880.00	
\$ / R			On 17/05/2016	Any day expiry	15.33280	15.33280		15.32190	15.32190		19.77	0.00	0.00	0	100.00	
\$ / R			On 18/05/2016	Any day expiry	15.33590	15.33590		15.32490	15.32490		19.82	0.00	0.00	0	0.00	
\$ / R	14.80	Put	On 18/05/2016	Any day expiry	176.63840	0.17664		185.24970	0.18525	176.638	19.21	0.28	0.00	0	15,000.00	
\$ / R			On 19/05/2016	Any day expiry	15.33890	15.33890		15.32800	15.32800		19.85	0.00	0.00	0	0.00	
\$ / R			On 20/05/2016	Any day expiry	15.34190	15.34190		15.33100	15.33100		19.90	0.00	0.00	0	4,700.00	
\$ / R			On 23/05/2016	Any day expiry	15.35100	15.35100		15.34020	15.34020		19.76	0.00	0.00	0	0.00	
\$ / R			On 25/05/2016	Any day expiry	15.35710	15.35710		15.34630	15.34630		19.84	0.00	0.00	0	285.00	
\$ / R			On 27/05/2016	Any day expiry	15.36320	15.36320		15.35240	15.35240		19.90	0.00	0.00	0	1,000.00	
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	0.95320	0.00095		0.91560	0.00092	0.953	25.43	0.00	0.00	0	250.00	
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	17.41320	0.01741		18.12910	0.01813	17.413	20.01	0.04	0.00	0	150.00	
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	206.22190	0.20622		208.92640	0.20893	206.222	21.46	0.28	0.00	0	250.00	
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	112.36660	0.11237		115.23390	0.11523	112.367	22.62	0.17	0.00	0	150.00	
\$ / R			On 31/05/2016	Any day expiry	15.37530	15.37530		15.36460	15.36460		19.85	0.00	184,521.60	12	979.00	
\$ / R			On 06/06/2016	Any day expiry	15.39350	15.39350		15.38300	15.38300		19.83	0.00	0.00	0	0.00	
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	3.51910	0.00352		3.21990	0.00322	3.519	23.82	0.01	0.00	0	1,000.00	
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	469.19310	0.46919		467.13730	0.46714	469.193	19.93	0.50	0.00	0	1,000.00	
\$ / R			On 08/06/2016	Any day expiry	15.39960	15.39960		15.38910	15.38910		19.89	0.00	0.00	0	0.00	
\$ / R	14.60	Put	On 08/06/2016	Any day expiry	173.81490	0.17381		176.81250	0.17681	173.815	19.03	0.24	0.00	0	8,219.00	
\$ / R	15.78	Call	On 08/06/2016	Any day expiry	359.69750	0.35970		359.91900	0.35992	359.698	20.62	0.40	0.00	0	8,219.00	
\$ / R			On 09/06/2016	Any day expiry	15.40260	15.40260		15.39210	15.39210		19.91	0.00	0.00	0	264.00	
\$ / R			On 13/06/2016	Foreign Exchange Future	15.41480	15.41480		15.40430	15.40430		19.86	0.00	529,899,164.80	34,376	659,998.00	
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	4.47580	0.00448		4.22980	0.00423	4.476	23.63	0.01	0.00	0	330.00	
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	13.41960	0.01342		13.19930	0.01320	13.420	21.49	0.02	0.00	0	6,600.00	
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	15.27950	0.01528		15.10200	0.01510	15.280	21.24	0.03	0.00	0	750.00	
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	20.34790	0.02035		20.31430	0.02031	20.348	20.67	0.04	0.00	0	700.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,945.91300		1.94591	1,935.76720	1.93577	1,945.913	19.82	0.95	0.00	0	53,633.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	31.11300		0.03111	31.46720	0.03147	31.113	19.82	0.05	0.00	0	545.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	32.45140		0.03245	32.85840	0.03286	32.451	19.74	0.06	0.00	0	36,230.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	67.75500		0.06776	69.31140	0.06931	67.755	18.86	0.11	0.00	0	2,394.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	97.28390		0.09728	99.42530	0.09943	97.284	18.91	0.15	0.00	0	5,150.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	106.00340		0.10600	108.30630	0.10831	106.003	18.92	0.16	0.00	0	51,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	146.84520		0.14685	149.86810	0.14987	146.845	18.96	0.20	0.00	0	5,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	158.64490		0.15864	161.86160	0.16186	158.645	18.97	0.21	0.00	0	59,600.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	875.03330		0.87503	869.23950	0.86924	875.033	19.16	0.71	0.00	0	25,500.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	247.18410		0.24718	252.03090	0.25203	247.184	19.18	0.30	0.00	0	26,500.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	265.11910		0.26512	270.31920	0.27032	265.119	19.24	0.31	0.00	0	8,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	780.28580		0.78029	775.56090	0.77556	780.286	19.33	0.67	0.00	0	330.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	307.40560		0.30741	313.40080	0.31340	307.406	19.36	0.34	0.00	0	5,250.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	311.44520		0.31145	317.51150	0.31751	311.445	19.37	0.35	0.00	0	35,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	738.55330		0.73855	734.34100	0.73434	738.553	19.41	0.64	0.00	0	54,233.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	323.75330		0.32375	330.04100	0.33004	323.753	19.41	0.36	0.00	0	7,840.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	347.04380		0.34704	348.17310	0.34817	347.044	20.80	0.38	2,908,417.12	500	900.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	318.19730		0.31820	319.69920	0.31970	318.197	20.98	0.36	0.00	0	2,650.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	903.39730		0.90340	915.39920	0.91540	903.397	20.98	0.64	0.00	0	44,505.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	291.61680		0.29162	293.45440	0.29345	291.617	21.17	0.33	0.00	0	3,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	260.43890		0.26044	262.54940	0.26255	260.439	21.42	0.30	0.00	0	750.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,098.94990		1.09895	1,111.60050	1.11160	1,098.950	21.48	0.70	0.00	0	10,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	245.09540		0.24510	247.29570	0.24730	245.095	21.56	0.29	0.00	0	1,200.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	236.73080		0.23673	238.97640	0.23898	236.731	21.64	0.28	0.00	0	5,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,291.22810		1.29123	1,304.11820	1.30412	1,291.228	21.96	0.75	0.00	0	300.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	200.73300		0.20073	203.14320	0.20314	200.733	22.02	0.24	0.00	0	36,230.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,416.09680		1.41610	1,429.07120	1.42907	1,416.097	22.26	0.78	0.00	0	14.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	177.78910		0.17779	180.27320	0.18027	177.789	22.30	0.22	0.00	0	38,250.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	142.06380		0.14206	144.59000	0.14459	142.064	22.82	0.18	0.00	0	700.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	139.64200		0.13964	142.16720	0.14217	139.642	22.86	0.18	0.00	0	8,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	133.56840		0.13357	136.09870	0.13610	133.568	22.95	0.17	0.00	0	1,300.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,718.76840		1.71877	1,731.79870	1.73180	1,718.768	22.95	0.83	0.00	0	201.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	126.63490		0.12663	129.16440	0.12916	126.635	23.05	0.16	0.00	0	550.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	123.30620		0.12331	125.83430	0.12583	123.306	23.10	0.16	0.00	0	10,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	55.71810		0.05572	57.84820	0.05785	55.718	24.69	0.08	0.00	0	14.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	52.49700		0.05250	54.58220	0.05458	52.497	24.81	0.07	0.00	0	17,500.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	49.06090		0.04906	51.09400	0.05109	49.061	24.95	0.07	0.00	0	5,250.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	48.24030		0.04824	50.25980	0.05026	48.240	24.98	0.07	0.00	0	6,600.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	37.26280		0.03726	39.07770	0.03908	37.263	25.52	0.05	0.00	0	1,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	33.86530		0.03387	35.86620	0.03587	33.865	25.74	0.05	0.00	0	25,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	24.87810		0.02488	27.42740	0.02743	24.878	26.49	0.04	0.00	0	2,700.00	
\$ / R	On 14/06/2016	Any day expiry			15.41780		15.41780	15.40730	15.40730		19.89	0.00	0.00	0	0.00	
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	299.43420		0.29943	301.23710	0.30124	299.434	21.17	0.34	0.00	0	10,000.00	
\$ / R	On 24/06/2016	Any day expiry			15.44830		15.44830	15.43760	15.43760		20.04	0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	427.86460	0.42786	436.41690	0.43642	427.865	19.70	0.40	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	227.36640	0.22737	229.84650	0.22985	227.366	22.28	0.25	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.46050	15.46050	15.44980	15.44980		19.99	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	4.13530	0.00414	3.76030	0.00376	4.135	23.75	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	42.95800	0.04296	43.62410	0.04362	42.958	19.59	0.07	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	245.87560	0.24588	248.35180	0.24835	245.876	22.19	0.26	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	180.30310	0.18030	182.77640	0.18278	180.303	23.01	0.20	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			15.46360	15.46360	15.45280	15.45280		20.02	0.00	0.00	0	200.00
\$ / R	On 29/06/2016	Any day expiry	14.72	Call	998.60640	0.99861	994.01980	0.99402	998.606	19.11	0.72	0.00	0	224.00
\$ / R	On 26/07/2016	Any day expiry			15.54690	15.54690	15.53610	15.53610		20.21	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,412.34040	1.41234	1,424.41390	1.42441	1,412.340	22.02	0.69	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	138.14390	0.13814	139.31510	0.13932	138.144	24.65	0.14	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.55000	15.55000	15.53920	15.53920		20.22	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	6.70890	0.00671	6.11310	0.00611	6.709	22.11	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	64.42770	0.06443	64.90460	0.06490	64.428	19.18	0.08	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	265.34660	0.26535	266.61920	0.26662	265.347	23.01	0.24	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	218.27810	0.21828	219.55660	0.21956	218.278	23.50	0.20	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.59680	15.59680	15.58590	15.58590		20.32	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	19.50360	0.01950	18.02730	0.01803	19.504	18.88	0.03	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	775.71680	0.77572	773.68010	0.77368	775.717	20.21	0.54	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.60920	15.60920	15.59830	15.59830		20.29	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			15.61540	15.61540	15.60450	15.60450		20.32	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	897.70520	0.89771	907.10740	0.90711	897.705	20.69	0.52	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	291.43900	0.29144	291.73180	0.29173	291.439	23.25	0.24	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			15.64350	15.64350	15.63250	15.63250		20.41	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	9.42600	0.00943	8.62150	0.00862	9.426	20.92	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	83.27600	0.08328	83.00070	0.08300	83.276	18.77	0.09	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	272.88140	0.27288	272.82290	0.27282	272.881	23.64	0.22	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	242.76910	0.24277	242.71950	0.24272	242.769	23.96	0.20	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			15.65280	15.65280	15.64180	15.64180		20.34	0.00	0.00	0	2,610.00
\$ / R	On 06/09/2016	Any day expiry			15.67770	15.67770	15.66670	15.66670		20.34	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.68400	15.68400	15.67290	15.67290		20.42	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	131.30640	0.13131	133.99670	0.13400	131.306	18.72	0.13	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	375.97600	0.37598	374.79050	0.37479	375.976	22.95	0.28	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			15.68710	15.68710	15.67600	15.67600		20.44	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.69950	15.69950	15.68840	15.68840		20.41	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	464.99800	0.46500	471.01270	0.47101	464.998	19.43	0.33	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	204.06450	0.20406	203.32260	0.20332	204.065	24.84	0.16	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.70580	15.70580	15.69470	15.69470		20.42	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.71820	15.71820	15.70710	15.70710		20.39	0.00	15,718,200.00	1,000	166,098.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	62.09580	0.06210	63.20810	0.06321	62.096	18.04	0.07	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	124.68140	0.12468	127.02160	0.12702	124.681	18.54	0.12	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	314.45100	0.31445	319.36990	0.31937	314.451	19.18	0.25	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	378.80230	0.37880	384.23100	0.38423	378.802	19.27	0.28	0.00	0	2,800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	1,211.74940	1.21175	1,206.87630	1.20688	1,211.749	19.48	0.66	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	660.02930	0.66003	658.27580	0.65828	660.029	21.22	0.43	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	588.45620	0.58846	587.11630	0.58712	588.456	21.57	0.40	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	548.89510	0.54890	547.73500	0.54773	548.895	21.81	0.37	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	469.71030	0.46971	468.89540	0.46890	469.710	22.37	0.33	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	373.49780	0.37350	372.91230	0.37291	373.498	23.12	0.27	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	340.54620	0.34055	339.97480	0.33997	340.546	23.39	0.25	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	166.73610	0.16674	166.14180	0.16614	166.736	26.52	0.13	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.74630	15.74630	15.73510	15.73510		20.48	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	12.10280	0.01210	12.97480	0.01297	12.103	19.90	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	96.25120	0.09625	103.11170	0.10311	96.251	18.13	0.10	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	290.15750	0.29016	288.83100	0.28883	290.158	24.12	0.21	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	271.04130	0.27104	269.73480	0.26973	271.041	24.33	0.20	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.83470	15.83470	15.82380	15.82380		20.57	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	17.59900	0.01760	17.13230	0.01713	17.599	19.87	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	118.06400	0.11806	123.80000	0.12380	118.064	18.30	0.11	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	298.37070	0.29837	298.16390	0.29816	298.371	24.57	0.20	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	289.66570	0.28967	289.47020	0.28947	289.666	24.67	0.20	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.94020	15.94020	15.93000	15.93000		20.59	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	21.86230	0.02186	21.37010	0.02137	21.862	19.43	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	136.47980	0.13648	144.53940	0.14454	136.480	18.22	0.11	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	313.21230	0.31321	314.36260	0.31436	313.212	25.24	0.19	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.99140	15.99140	15.98150	15.98150		20.63	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.00730	16.00730	15.99760	15.99760		20.61	0.00	83,317,996.50	5,205	51,024.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	20.94290	0.02094	21.59360	0.02159	20.943	18.69	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	99.07500	0.09908	108.68390	0.10868	99.075	17.66	0.09	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	118.89270	0.11889	128.76230	0.12876	118.893	17.85	0.10	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	145.00090	0.14500	154.99600	0.15500	145.001	18.08	0.11	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	185.52520	0.18553	195.38480	0.19538	185.525	18.38	0.14	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	402.00830	0.40201	411.13980	0.41114	402.008	19.19	0.24	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	443.95700	0.44396	453.39050	0.45339	443.957	19.24	0.26	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	467.66060	0.46766	477.25090	0.47725	467.661	19.27	0.27	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	502.89010	0.50289	512.69260	0.51269	502.890	19.30	0.29	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	543.90970	0.54391	553.93350	0.55393	543.910	19.35	0.30	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	573.35880	0.57336	583.57680	0.58358	573.359	19.43	0.31	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	581.93360	0.58193	592.20320	0.59220	581.934	19.46	0.32	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	671.55830	0.67156	682.33240	0.68233	671.558	19.69	0.35	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	676.22550	0.67623	687.01740	0.68702	676.226	19.70	0.35	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,375.41240	1.37541	1,376.93020	1.37693	1,375.412	19.92	0.62	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	818.92550	0.81893	830.34670	0.83035	818.926	20.04	0.39	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	855.48220	0.85548	867.03560	0.86704	855.482	20.12	0.40	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	981.15230	0.98115	993.09670	0.99310	981.152	20.38	0.44	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,097.12030	1.09712	1,109.35080	1.10935	1,097.120	20.61	0.46	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,219.67830	1.21968	1,232.14680	1.23215	1,219.678	20.86	0.49	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,393.95690		1.39396	1,406.67260	1.40667	1,393.957		21.19	0.53	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,434.18580		1.43419	1,446.94570	1.44695	1,434.186		21.26	0.54	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,544.22620		1.54423	1,557.04160	1.55704	1,544.226		21.48	0.56	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	820.32960		0.82033	823.47640	0.82348	820.330		21.67	0.43	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	797.79570		0.79780	800.95260	0.80095	797.796		21.77	0.42	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	784.07340		0.78407	787.23350	0.78723	784.073		21.84	0.41	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	611.47770		0.61148	614.34040	0.61434	611.478		22.81	0.33	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	541.36150		0.54136	543.92890	0.54393	541.362		23.29	0.30	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	477.93550		0.47794	480.17610	0.48018	477.936		23.80	0.27	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	418.36320		0.41836	420.21920	0.42022	418.363		24.41	0.24	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	409.49280		0.40949	411.25180	0.41125	409.493		24.58	0.23	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	407.56730		0.40757	409.30070	0.40930	407.567		24.62	0.23	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	393.63250		0.39363	395.20350	0.39520	393.633		24.91	0.23	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	384.82320		0.38482	386.28670	0.38629	384.823		25.10	0.22	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	349.39910		0.34940	350.39880	0.35040	349.399		25.97	0.20	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	345.85200		0.34585	346.80450	0.34680	345.852		26.07	0.20	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	341.68960		0.34169	342.58240	0.34258	341.690		26.18	0.19	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	332.36200		0.33236	333.12300	0.33312	332.362		26.45	0.19	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	324.15930		0.32416	324.80070	0.32480	324.159		26.70	0.18	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	319.31970		0.31932	319.89120	0.31989	319.320		26.86	0.18	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	311.21610		0.31122	311.66100	0.31166	311.216		27.13	0.18	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	307.87700		0.30788	308.26820	0.30827	307.877		27.24	0.17	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	250.71830		0.25072	251.12170	0.25112	250.718		27.32	0.15	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	240.87400		0.24087	241.28330	0.24128	240.874		27.32	0.14	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	218.67990		0.21868	219.09990	0.21910	218.680		27.32	0.13	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	213.43400		0.21343	213.85590	0.21386	213.434		27.32	0.13	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.28310		16.28310	16.27300	16.27300			20.79	0.00	0.00	0	4,647.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	733.68310		0.73368	750.02560	0.75003	733.683		19.60	0.33	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	791.45910		0.79146	808.18930	0.80819	791.459		19.68	0.34	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	961.48170		0.96148	980.57110	0.98057	961.482		20.03	0.39	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	983.20150		0.98320	1,002.32400	1.00232	983.201		20.08	0.39	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,598.95990		1.59896	1,617.82370	1.61782	1,598.960		21.31	0.51	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	711.10530		0.71111	718.43410	0.71843	711.105		23.34	0.33	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	709.24250		0.70924	716.56450	0.71656	709.243		23.35	0.33	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	614.49960		0.61450	621.29770	0.62130	614.500		24.01	0.29	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	559.75980		0.55976	566.17710	0.56618	559.760		24.46	0.27	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	380.84350		0.38084	382.43600	0.38244	380.843		27.39	0.18	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.53840		16.53840	16.52580	16.52580			21.30	0.00	0.00	0	0.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.74820		16.74820	16.73450	16.73450			21.68	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.41480		15.41480	15.40430	15.40430			19.86	0.00	678,251.20	44	989.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.71820		15.71820	15.70710	15.70710			20.39	0.00	172,900.20	11	168.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.00730		16.00730	15.99760	15.99760			20.61	0.00	0.00	0	34.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.28310		16.28310	16.27300	16.27300			20.79	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 15/04/2016	Any day expiry			21.50780		21.50780		21.45580	21.45580		19.51	0.00	0.00	0	121.00
£ / R	On 28/04/2016	Any day expiry			21.56320		21.56320		21.51150	21.51150		19.17	0.00	0.00	0	157.00
£ / R	On 31/05/2016	Any day expiry			21.56870		21.56870		21.51760	21.51760		18.98	0.00	0.00	0	101.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.76150		21.76150		21.71170	21.71170		19.51	0.00	13,056,900.00	600	57,674.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	127.10670		0.12711		125.36510	0.12537	127.107	21.90	0.13	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	28.94930		0.02895		29.69440	0.02969	28.949	24.41	0.03	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			22.15270		22.15270		22.10130	22.10130		20.68	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	740.40720		0.74041		757.86080	0.75786	740.407	20.58	0.35	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	303.00070		0.30300		295.39630	0.29540	303.001	23.65	0.18	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.20330		22.20330		22.15210	22.15210		21.00	0.00	0.00	0	1,813.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.63140		22.63140		22.58170	22.58170		21.09	0.00	0.00	0	5.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	93.16840		0.09317		96.62850	0.09663	93.168	21.51	0.05	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	183.39340		0.18339		189.51480	0.18951	183.393	20.14	0.10	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	967.08970		0.96709		986.52010	0.98652	967.090	20.41	0.34	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,818.63910		1.81864		1,847.34270	1.84734	1,818.639	21.31	0.50	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	980.86430		0.98086		965.90370	0.96590	980.864	22.22	0.37	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	516.33420		0.51633		508.68250	0.50868	516.334	23.80	0.22	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			23.04420		23.04420		22.99390	22.99390		21.21	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry			23.24110		23.24110		23.18760	23.18760		20.56	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			23.43610		23.43610		23.38160	23.38160		0.00	0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14303		0.14303		0.14023	0.14023		20.54	0.00	715.15	5	4,941.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14633		0.14633		0.14347	0.14347		20.15	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14956		0.14956		0.14666	0.14666		20.23	0.00	0.00	0	5,731.00
€ / R	On 15/04/2016	Any day expiry			17.34460		17.34460		17.32770	17.32770		21.01	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			17.38660		17.38660		17.36910	17.36910		20.59	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry			17.39410		17.39410		17.37670	17.37670		20.64	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry			17.39780		17.39780		17.38040	17.38040		20.72	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			17.50160		17.50160		17.48600	17.48600		20.57	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.50950		17.50950		17.49400	17.49400		20.62	0.00	0.00	0	0.00
€ / R	On 31/05/2016	Any day expiry			17.52530		17.52530		17.50990	17.50990		19.88	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.57690		17.57690		17.56210	17.56210		20.69	0.00	22,111,740.20	1,258	81,003.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	11.86070		0.01186		12.53980	0.01254	11.861	24.19	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	66.99900		0.06700		71.50750	0.07151	66.999	20.38	0.09	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,710.41780		1.71042		1,703.38250	1.70338	1,710.418	20.01	0.88	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	229.47910		0.22948		241.87340	0.24187	229.479	20.02	0.25	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	353.37350		0.35337		369.22640	0.36923	353.373	20.25	0.33	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	745.23330		0.74523		765.47470	0.76547	745.233	20.95	0.54	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	107.28360		0.10728		111.35940	0.11136	107.284	23.73	0.13	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.98100		17.98100		17.96580	17.96580		21.12	0.00	0.00	0	6,010.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.37270		18.37270		18.36050	18.36050		20.98	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	433.59940		0.43360		439.99770	0.44000	433.599	20.07	0.22	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	590.62810	0.59063		600.59380	0.60059	590.628	20.13	0.28	0.00	0	2,961.00	
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	603.92350	0.60392		617.12320	0.61712	603.923	23.28	0.29	0.00	0	2,912.00	
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	440.36070	0.44036		453.06670	0.45307	440.361	24.37	0.22	0.00	0	2,961.00	
€ / R	On 13/03/2017	Foreign Exchange Future			18.75280	18.75280		18.74060	18.74060		21.00	0.00	0.00	0	2,500.00	
10Y STND	On 17/12/2025	Interest Rate Swap			102.99976	102.99976		103.03630	103.03630			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			100.23536	100.23536		100.27314	100.27314			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			99.10811	99.10811		99.14578	99.14578			0.00	0.00	0	0.00	
1Y STND	On 19/12/2016	Interest Rate Swap			100.16332	100.16332		100.16863	100.16863			0.00	0.00	0	0.00	
1Y STND	On 16/03/2017	Interest Rate Swap			100.21784	100.21784		100.22335	100.22335			0.00	0.00	0	0.00	
1Y STND	On 15/06/2017	Interest Rate Swap			99.97717	99.97717		99.98436	99.98436			0.00	0.00	0	0.00	
2Y STND	On 18/12/2017	Interest Rate Swap			100.64261	100.64261		100.65394	100.65394			0.00	0.00	0	0.00	
2Y STND	On 16/03/2018	Interest Rate Swap			100.11843	100.11843		100.12704	100.12704			0.00	0.00	0	0.00	
2Y STND	On 15/06/2018	Interest Rate Swap			99.99959	99.99959		100.00796	100.00796			0.00	0.00	0	0.00	
5Y STND	On 17/12/2020	Interest Rate Swap			101.05087	101.05087		101.09488	101.09488			0.00	0.00	0	0.00	
5Y STND	On 16/03/2021	Interest Rate Swap			100.57232	100.57232		100.61730	100.61730			0.00	0.00	0	0.00	
5Y STND	On 15/06/2021	Interest Rate Swap			100.05828	100.05828		100.10683	100.10683			0.00	0.00	0	0.00	
AL37	On 05/05/2016	Index Future			472.33100	472.33100		471.65100	471.65100			0.00	0.00	0	9.00	
AL37	On 04/08/2016	Index Future			481.24600	481.24600		480.55300	480.55300			0.00	0.00	0	0.00	
AL7T	On 05/05/2016	Index Future			541.80800	541.80800		541.09200	541.09200			0.00	0.00	0	0.00	
AL7T	On 04/08/2016	Index Future			552.03400	552.03400		551.30500	551.30500			0.00	0.00	0	0.00	
ALBI	On 05/05/2016	Index Future			490.54500	490.54500		489.95400	489.95400			0.00	0.00	0	499.00	
ALBI	On 04/08/2016	Index Future			499.80300	499.80300		499.20100	499.20100			0.00	0.00	0	133.00	
ALBI	On 03/11/2016	Index Future			509.44000	509.44000		508.82700	508.82700			0.00	0.00	0	0.00	
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.55670	11.55670		11.61950	11.61950		16.34	0.00	0.00	0	6,752.00	
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.73570	11.73570		11.79850	11.79850		16.67	0.00	0.00	0	1,546.00	
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.90860	11.90860		11.97340	11.97340		16.58	0.00	0.00	0	330.00	
AU\$ / R	On 13/03/2017	Foreign Exchange Future			12.07580	12.07580		12.14150	12.14150		16.59	0.00	0.00	0	4,216.00	
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.72130	11.72130		11.71650	11.71650		16.39	0.00	0.00	0	0.00	
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.95350	11.95350		11.94800	11.94800		16.75	0.00	0.00	0	0.00	
CHF / R	On 13/06/2016	Foreign Exchange Future			16.19190	16.19190		16.13860	16.13860		20.41	0.00	0.00	0	6,413.00	
CHF / R	On 19/09/2016	Foreign Exchange Future			16.59040	16.59040		16.53370	16.53370		21.10	0.00	0.00	0	0.00	
CNH / R	On 13/06/2016	Foreign Exchange Future			2.36720	2.36720		2.36370	2.36370		19.93	0.00	0.00	0	0.00	
CNH / R	On 19/09/2016	Foreign Exchange Future			2.39890	2.39890		2.39540	2.39540		20.47	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		2.36960	2.36960		2.36600	2.36600		21.79	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.42670	2.42670		2.42250	2.42250		22.34	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		129.82385	129.82385		129.80864	129.80864			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		10.82926	75.31112		10.84546	75.21106			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future		10.92313	76.74792		10.93987	76.64605			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future		11.01610	74.41925		11.03340	74.31549			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 05/05/2016	Bond Future		11.02020	78.88304		11.03141	78.80559			0.00	0.00	0	7,270.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/05/2016	GOVI		489.88400	489.88400		489.31200	489.31200			0.00	0.00	0	476.00
GOVI	On 04/08/2016	GOVI		499.12900	499.12900		498.54700	498.54700			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI		508.75300	508.75300		508.16000	508.16000			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		1.98760	1.98760		1.98640	1.98640		19.83	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		2.02660	2.02660		2.02550	2.02550		20.25	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.06290	2.06290		2.06190	2.06190		20.16	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.09740	2.09740		2.09610	2.09610		20.38	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future		124.53366	124.53366		124.42108	124.42108			0.00	0.00	0	4,532.00
I2025	On 04/08/2016	Bond Future		125.65218	125.65218		125.53748	125.53748			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		104.33825	104.33825		104.32735	104.32735			0.00	0.00	0	1,032.00
I2033	On 04/08/2016	Bond Future		106.33737	106.33737		106.32634	106.32634			0.00	0.00	0	1,564.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/05/2016	Bond Future		129.79525	129.79525		129.78142	129.78142			0.00	0.00	0	16,932.00
I2038	On 04/08/2016	Bond Future		130.85590	130.85590		130.84207	130.84207			0.00	0.00	0	1,180.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/05/2016	Bond Future		130.30668	130.30668		130.29264	130.29264			0.00	0.00	0	12,687.00
I2046	On 04/08/2016	Bond Future		132.80331	132.80331		132.78924	132.78924			0.00	0.00	0	590.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/05/2016	Bond Future		138.57467	138.57467		138.23027	138.23027			0.00	0.00	0	14,861.00
I2050	On 04/08/2016	Bond Future		139.65206	139.65206		139.30141	139.30141			0.00	0.00	0	1,600.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/05/2016	Index Future		239.12300	239.12300		238.93200	238.93200			0.00	0.00	0	977.00
IGOV	On 04/08/2016	Index Future		243.65500	243.65500		243.46100	243.46100			0.00	116,954,400.00	48	111.00
IGOV	On 03/11/2016	Index Future		248.37300	248.37300		248.17500	248.17500			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future		648.36200	648.36200		647.86700	647.86700			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		660.30900	660.30900		659.80700	659.80700			0.00	0.00	0	157.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.31000	92.69000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.52000	92.48000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.58000	92.42000		7.54000	92.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.66000	92.34000		7.63000	92.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.86000	92.14000		7.80000	92.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		8.01000	91.99000		7.94000	92.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.13000	91.87000		8.06000	91.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.27000	91.73000		8.18000	91.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.34000	91.66000		8.26000	91.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		8.41000	91.59000		8.34000	91.66000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.15000	0.15000		0.15020	0.15020			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.14950	0.14950		0.15110	0.15110			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.15000	0.15000		0.14960	0.14960			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.07170	0.07170		0.07150	0.07150			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06600	0.06600		0.06560	0.06560			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future		0.06230	0.06230		0.06180	0.06180			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			10.42610		10.42610		10.44710	10.44710		17.91	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.58530		10.58530		10.60660	10.60660		18.13	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.74040		10.74040		10.76400	10.76400		18.20	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.39660		1.39660		1.39000	1.39000			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.41040		1.41040		1.40460	1.40460			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.42440		1.42440		1.41850	1.41850			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.43410		1.43410		1.42810	1.42810			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.14030		1.14030		1.14010	1.14010			0.00	0.00	0	9,121.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.14400		1.14400		1.14380	1.14380			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.14780		1.14780		1.14770	1.14770			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.27608		112.17881		9.29707	112.03132		11.38	0.00	0.00	0	54,740.00
R186	On 05/05/2016	Bond Future	8.75	Call	258.62000		0.25862		251.41000	0.25141	258.620	11.22	0.15	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	4,046.78000		4.04678		4,187.06000	4.18706	4,046.780	11.22	0.85	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	3,435.63000		3.43563		3,571.40000	3.57140	3,435.630	11.25	0.80	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	1,321.76000		1.32176		1,276.22000	1.27622	1,321.760	11.38	0.49	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	237.26000		0.23726		271.13000	0.27113	237.260	11.74	0.13	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	212.49000		0.21249		243.84000	0.24384	212.490	11.75	0.12	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	163.13000		0.16313		189.09000	0.18909	163.130	11.80	0.09	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.33903		109.01474		9.36086	108.86450		11.58	0.00	0.00	0	521.00
R186	On 04/08/2016	Bond Future	10.00	Put	1,228.36000		1.22836		1,278.51000	1.27851	1,228.360	12.02	0.26	0.00	0	6,500.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/05/2016	Bond Future			296.29897		296.29897		295.89178	295.89178			0.00	0.00	0	1,932.00
R197	On 04/08/2016	Bond Future			295.47930		295.47930		295.06465	295.06465			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/05/2016	Bond Future			243.05289		243.05289		243.02725	243.02725		9.10	0.00	0.00	0	42,524.00
R202	On 04/08/2016	Bond Future			244.25899		244.25899		244.23313	244.23313		8.51	0.00	0.00	0	299.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 05/05/2016	Bond Future			9.08191		94.83513		9.11314	94.68581		8.91	0.00	114,750,507.30	1,210	8,194.00
R2023	On 04/08/2016	Bond Future			9.14819		96.64441		9.18097	96.49236		8.52	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.21657		94.55659		9.25101	94.40170		8.57	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			8.16215		101.34803		8.18996	101.31312		1.93	0.00	0.00	0	53,812.00
R203	On 04/08/2016	Bond Future			8.27250		103.28157		8.30692	103.24611		1.57	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R203	On 03/11/2016	Bond Future		8.41541	101.07979		8.46019	101.04370		1.30	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/05/2016	Bond Future		9.69183	89.48023		9.70777	89.37163			0.00	0.00	0	17,364.00
R2030	On 04/08/2016	Bond Future		9.75928	87.17900		9.77575	87.06850			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		9.83114	88.30164		9.85209	88.15078		15.71	0.00	0.00	0	9,481.00
R2032	On 04/08/2016	Bond Future		9.89717	89.98620		9.91879	89.83263		15.37	0.00	0.00	0	76.00
R2032	On 03/11/2016	Bond Future		9.96001	87.54392		9.98234	87.38739		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		9.93535	92.75225		9.95122	92.62780			0.00	0.00	0	5,096.00
R2035	On 04/08/2016	Bond Future		9.99881	94.52173		10.01517	94.39506			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		9.98659	89.39887		9.99745	89.31440		17.03	0.00	0.00	0	39,888.00
R2037	On 05/05/2016	Bond Future	9.67	Call	730.39000	0.73039	731.65000	0.73165	730.390	17.00	0.29	0.00	0	500.00
R2037	On 04/08/2016	Bond Future		10.05375	86.84563		10.06495	86.75962		17.50	0.00	0.00	0	221.00
R2037	On 03/11/2016	Bond Future		10.11291	88.50267		10.12445	88.41502		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		8.52394	101.86188		8.56649	101.76473		3.67	0.00	0.00	0	33,783.00
R204	On 04/08/2016	Bond Future		8.62564	99.76386		8.67317	99.66497		3.41	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		8.72655	101.66718		8.78014	101.56645		3.12	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 05/05/2016	Bond Future		10.06681	92.87870		10.07769	92.78899		17.53	0.00	41,795,415.00	450	1,812.00
R2040	On 04/08/2016	Bond Future		10.13483	90.14129		10.14604	90.05003		18.03	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future		10.09130	89.95279		10.10215	89.86321		18.17	0.00	0.00	0	20,223.00
R2044	On 04/08/2016	Bond Future		10.15769	87.28493		10.16888	87.19368		18.71	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		10.21629	88.95030		10.22781	88.85734		18.06	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future		10.07934	89.06639		10.09012	88.97578		18.67	0.00	0.00	0	62,672.00
R2048	On 04/08/2016	Bond Future		10.13978	90.76564		10.15088	90.67341		18.33	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		10.19990	88.05834		10.21133	87.96439		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			8.71043		97.77587		8.75250	97.64941		5.16	0.00	0.00	0	67,366.00
R207	On 05/05/2016	Bond Future	7.56	Call	2.12000		0.00212		1.85000	0.00185	2.120	4.97	0.01	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.80069		95.99678		8.84631	95.86798		4.93	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			8.93223		96.18946		8.98420	96.06135		4.41	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,521.00000		1.52100		1,460.04000	1.46004	1,521.000	4.44	0.50	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			8.82469		92.62637		8.86123	92.49096		6.81	0.00	0.00	0	46,641.00
R208	On 04/08/2016	Bond Future			8.89933		94.39352		8.93821	94.25561		6.40	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			8.97091		92.79141		9.01236	92.65093		6.33	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future			9.86875		69.39855		9.88455	69.29601		18.08	0.00	67,108,397.85	967	30,575.00
R209	On 05/05/2016	Bond Future	8.25	Call	0.57000		0.00057		0.64000	0.00064	0.570	17.59	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	65.66000		0.06566		66.75000	0.06675	65.660	17.72	0.05	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.92711		70.72255		9.94337	70.61810		17.76	0.00	0.00	0	190.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,474.99000		1.47499		1,451.30000	1.45130	1,474.990	17.59	0.33	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,941.04000		1.94104		1,910.82000	1.91082	1,941.040	17.69	0.40	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	3,689.00000		3.68900		3,759.73000	3.75973	3,689.000	17.74	0.56	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	1,891.72000		1.89172		1,940.86000	1.94086	1,891.720	18.23	0.36	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,408.70000		5.40870		5,342.76000	5.34276	5,408.700	18.49	0.73	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.98235		68.92098		9.99907	68.81461		17.96	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/05/2016	Bond Future			182.02814		182.02814		182.00928	182.00928			0.00	0.00	0	1,441.00
R210	On 04/08/2016	Bond Future			185.51575		185.51575		185.49687	185.49687			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			137.96175		137.96175		137.89737	137.89737			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			138.84542		138.84542		138.77994	138.77994			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	143.97722		143.97722		143.80904	143.80904			0.00	0.00	0	3,488.00
R212	On 04/08/2016	Bond Future	144.80436		144.80436		144.63308	144.63308			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	9.72421		80.19610		9.74004	80.09236		15.55	0.00	0.00	0	47,733.00
R213	On 04/08/2016	Bond Future	9.78360		81.72607		9.79992	81.62048		15.22	0.00	0.00	0	462.00
R213	On 03/11/2016	Bond Future	9.84306		79.73414		9.85990	79.62654		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	9.99843		69.36715		10.00917	69.29567		18.81	0.00	0.00	0	32,450.00
R214	On 04/08/2016	Bond Future	10.05578		70.69059		10.06683	70.61779		18.48	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	262.33000	0.26233	260.96000	0.26096	262.330	18.00	0.08	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,086.78000	1.08678	1,077.92000	1.07792	1,086.780	18.14	0.26	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,838.80000	3.83880	3,807.18000	3.80718	3,838.800	18.74	0.60	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,048.11000	8.04811	7,993.41000	7.99341	8,048.110	19.36	0.86	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future	10.11279		68.74178		10.12416	68.66759		18.72	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future	27,308.91000	27,308.91000		27,225.50000	27,225.50000				0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	27,847.69000	27,847.69000		27,762.34000	27,762.34000				0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.39700	11.39700		11.38790	11.38790			17.31	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	11.60580	11.60580		11.59630	11.59630			17.67	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.31120	5.31120		5.29900	5.29900			16.01	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	5.27930	5.27930		5.27250	5.27250			16.27	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.43040	1.43040		1.38580	1.38580				0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.36270	1.36270		1.32780	1.32780				0.00	0.00	0	0.00

**Total for Derivatives :** 1,040,783,158.92      49,686      3,653,262.00

**Grand Total:** 1,040,783,158.92      49,686      3,653,262.00