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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 14/04/2016

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 14/04/2016	Any day expiry	14.53070	14.53070		14.57260	14.57260		20.80	0.00	2,906,140.00	200	0.00	
\$ / R	On 15/04/2016	Any day expiry	14.52990	14.52990		14.57260	14.57260		21.01	0.00	0.00	0	2,187.00	
\$ / R	On 15/04/2016	Any day expiry	16.10	Put	1,570.11750	1.57012	1,527.42490	1.52742	1,570.118	54.56	1.00	0.00	0	15,000.00
\$ / R	On 18/04/2016	Any day expiry	14.52990	14.52990		14.57830	14.57830		17.45	0.00	0.00	0	0.00	
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	7.24770	0.00725	7.40630	0.00741	7.248	22.91	0.05	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	2.19880	0.00220	3.48370	0.00348	2.199	26.20	0.02	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	0.03240	0.00003	0.03850	0.00004	0.032	43.50	0.00	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry	14.52730	14.52730		14.58410	14.58410		18.26	0.00	0.00	0	875.00	
\$ / R	On 20/04/2016	Any day expiry	15.21	Call	10.36290	0.01036	10.50240	0.01050	10.363	22.60	0.06	0.00	0	2,000.00
\$ / R	On 21/04/2016	Any day expiry	14.53010	14.53010		14.54100	14.54100		18.46	0.00	0.00	0	0.00	
\$ / R	On 21/04/2016	Any day expiry	14.54	Put	153.50640	0.15351	0.00000	0.00000	153.506	18.49	0.51	2,940,190.20	400	200.00
\$ / R	On 22/04/2016	Any day expiry	14.53290	14.53290		14.58990	14.58990		19.25	0.00	0.00	0	0.00	
\$ / R	On 25/04/2016	Any day expiry	14.54130	14.54130		14.59850	14.59850		18.11	0.00	0.00	0	0.00	
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	0.39710	0.00040	0.50900	0.00051	0.397	28.63	0.00	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry	14.54420	14.54420		14.60140	14.60140		18.30	0.00	0.00	0	267.00	
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	21.25	0.00	0.00	0	250.00

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 26/04/2016	Any day expiry	13.50	Put	4.68650	0.00469	4.40580	0.00441	4.686	20.73	0.02	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	8.12290	0.00812	10.19390	0.01019	8.123	22.30	0.04	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	1.85350	0.00185	2.26600	0.00227	1.853	25.85	0.01	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	0.79810	0.00080	1.00090	0.00100	0.798	27.96	0.00	0.00	0	10,000.00
\$ / R	On 28/04/2016	Any day expiry			14.54990	14.54990	14.60710	14.60710		18.42	0.00	0.00	0	107.00
\$ / R	On 29/04/2016	Any day expiry			14.55280	14.55280	14.61000	14.61000		18.55	0.00	0.00	0	1,100.00
\$ / R	On 03/05/2016	Any day expiry			14.56420	14.56420	14.62150	14.62150		18.18	0.00	0.00	0	0.00
\$ / R	On 03/05/2016	Any day expiry	14.87	Put	435.97690	0.43598	401.34320	0.40134	435.977	18.99	0.68	0.00	0	18,400.00
\$ / R	On 03/05/2016	Any day expiry	15.03	Call	91.72630	0.09173	109.32550	0.10933	91.726	19.39	0.25	0.00	0	18,400.00
\$ / R	On 04/05/2016	Any day expiry			14.56710	14.56710	14.62430	14.62430		18.29	0.00	0.00	0	733.00
\$ / R	On 06/05/2016	Any day expiry			14.57280	14.57280	14.63010	14.63010		18.46	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry			14.58430	14.58430	14.64150	14.64150		18.40	0.00	0.00	0	825.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	152.21760	0.15222	139.57640	0.13958	152.218	18.11	0.32	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	53.39780	0.05340	65.23240	0.06523	53.398	20.46	0.14	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			14.59280	14.59280	14.65010	14.65010		18.59	0.00	0.00	0	550.00
\$ / R	On 16/05/2016	Any day expiry			14.60140	14.60140	14.65870	14.65870		18.40	0.00	0.00	0	1,880.00
\$ / R	On 17/05/2016	Any day expiry			14.60430	14.60430	14.66170	14.66170		18.50	0.00	0.00	0	100.00
\$ / R	On 18/05/2016	Any day expiry			14.60720	14.60720	14.66460	14.66460		18.59	0.00	0.00	0	0.00
\$ / R	On 18/05/2016	Any day expiry	14.80	Put	445.47750	0.44548	415.62310	0.41562	445.478	19.02	0.58	0.00	0	15,000.00
\$ / R	On 19/05/2016	Any day expiry			14.61010	14.61010	14.66750	14.66750		18.66	0.00	0.00	0	0.00
\$ / R	On 20/05/2016	Any day expiry			14.61300	14.61300	14.67040	14.67040		18.74	0.00	0.00	0	4,700.00
\$ / R	On 23/05/2016	Any day expiry			14.62170	14.62170	14.67910	14.67910		18.63	0.00	0.00	0	0.00
\$ / R	On 25/05/2016	Any day expiry			14.62750	14.62750	14.68500	14.68500		18.85	0.00	0.00	0	285.00
\$ / R	On 27/05/2016	Any day expiry			14.63330	14.63330	14.69080	14.69080		18.96	0.00	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	1.57760	0.00158	1.58530	0.00159	1.578	24.09	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	40.88020	0.04088	37.25140	0.03725	40.880	18.21	0.09	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	52.67640	0.05268	60.99810	0.06100	52.676	21.86	0.10	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	21.72410	0.02172	27.18520	0.02719	21.724	22.55	0.05	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			14.64490	14.64490	14.70250	14.70250		18.85	0.00	0.00	0	1,475.00
\$ / R	On 06/06/2016	Any day expiry			14.66230	14.66230	14.72000	14.72000		18.90	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	4.90710	0.00491	4.69840	0.00470	4.907	21.61	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	175.12830	0.17513	188.95330	0.18895	175.128	20.42	0.26	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			14.66810	14.66810	14.72580	14.72580		18.99	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	396.13170	0.39613	365.62280	0.36562	396.132	18.95	0.46	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	126.93180	0.12693	138.09560	0.13810	126.932	21.10	0.20	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			14.67100	14.67100	14.72870	14.72870		19.03	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.68260	14.68260	14.74040	14.74040		19.06	0.00	605,481,058.80	41,238	635,715.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	6.22850	0.00623	5.78450	0.00578	6.229	21.45	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	22.35390	0.02235	20.79900	0.02080	22.354	19.27	0.05	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	25.95800	0.02596	24.15540	0.02416	25.958	19.01	0.05	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	36.06550	0.03607	33.56810	0.03357	36.066	18.42	0.07	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,249.81200	1.24981	1,300.71300	1.30071	1,249.812	18.30	0.88	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	67.21200	0.06721	60.31300	0.06031	67.212	18.30	0.12	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	71.44320	0.07144	64.08090	0.06408	71.443	18.30	0.13	0.00	0	36,230.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	169.01620	0.16902	151.09450	0.15109	169.016	18.38	0.25	0.00	0	2,394.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	234.44000	0.23444	211.84390	0.21184	234.440	18.57	0.32	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	253.03500	0.25303	229.24040	0.22924	253.035	18.62	0.33	0.00	0	51,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	336.56820	0.33657	307.92480	0.30792	336.568	18.82	0.40	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	359.74490	0.35974	329.89490	0.32989	359.745	18.86	0.42	0.00	0	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.66	Call	462.61590	0.46262	0.00000	0.00000	462.616	19.02	0.52	7,670,740.72	1,000	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	410.46680	0.41047	431.08880	0.43109	410.467	19.21	0.48	0.00	0	25,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	519.79770	0.51980	482.33570	0.48234	519.798	19.24	0.53	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	550.21310	0.55021	512.06200	0.51206	550.213	19.34	0.54	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	353.18300	0.35318	371.78550	0.37179	353.183	19.48	0.43	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	619.99610	0.62000	580.42270	0.58042	619.996	19.54	0.58	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	626.52930	0.62653	586.83430	0.58683	626.529	19.56	0.58	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	328.91550	0.32892	346.65730	0.34666	328.916	19.61	0.41	0.00	0	54,233.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	646.31550	0.64632	606.25730	0.60626	646.316	19.61	0.59	3,498,265.54	400	7,840.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	149.06440	0.14906	160.23470	0.16023	149.064	21.00	0.22	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	126.78250	0.12678	137.06870	0.13707	126.783	21.28	0.19	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	113.78640	0.11379	123.53050	0.12353	113.786	21.47	0.17	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,431.18640	1.43119	1,383.13050	1.38313	1,431.186	21.47	0.83	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	102.11810	0.10212	111.35240	0.11135	102.118	21.65	0.16	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	88.51650	0.08852	97.34140	0.09734	88.516	21.88	0.14	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,663.01520	1.66302	1,613.95720	1.61396	1,663.015	21.93	0.87	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	81.89330	0.08189	90.47260	0.09047	81.893	21.99	0.13	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	78.33130	0.07833	86.75190	0.08675	78.331	22.06	0.12	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,882.97120	1.88297	1,832.97990	1.83298	1,882.971	22.32	0.89	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	63.42260	0.06342	71.12070	0.07112	63.423	22.37	0.10	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	2,022.91630	2.02292	1,972.38450	1.97238	2,022.916	22.57	0.91	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	54.29960	0.05430	61.49840	0.06150	54.300	22.61	0.09	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	40.74790	0.04075	47.08780	0.04709	40.748	23.04	0.07	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	39.86170	0.03986	46.13940	0.04614	39.862	23.07	0.07	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	37.73250	0.03773	43.85620	0.04386	37.733	23.15	0.07	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	2,355.13250	2.35513	2,303.45620	2.30346	2,355.133	23.15	0.94	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	35.33140	0.03533	41.27400	0.04127	35.331	23.25	0.06	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	34.19120	0.03419	40.04490	0.04004	34.191	23.30	0.06	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	12.11560	0.01212	14.78810	0.01479	12.116	24.55	0.02	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	11.10440	0.01110	13.45820	0.01346	11.104	24.62	0.02	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	10.05120	0.01005	12.07730	0.01208	10.051	24.69	0.02	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	9.80390	0.00980	11.75360	0.01175	9.804	24.71	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	6.66230	0.00666	7.67840	0.00768	6.662	24.99	0.01	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	5.73740	0.00574	6.49710	0.00650	5.737	25.10	0.01	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	3.49110	0.00349	3.69260	0.00369	3.491	25.47	0.01	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			14.68550	14.68550	14.74330	14.74330		19.09	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	106.54660	0.10655	115.99430	0.11599	106.547	21.65	0.16	0.00	0	10,000.00
\$ / R	On 24/06/2016	Any day expiry			14.71450	14.71450	14.77210	14.77210		19.17	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	784.80830	0.78481	744.86220	0.74486	784.808	20.01	0.62	0.00	0	7,900.00

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	16.64	Call	82.35280	0.08235	90.55950	0.09056	82.353	22.66	0.12	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			14.72600	14.72600	14.78370	14.78370		19.12	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	5.78170	0.00578	5.56460	0.00556	5.782	21.87	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	89.03910	0.08904	81.06650	0.08107	89.039	18.31	0.14	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	93.43200	0.09343	101.87020	0.10187	93.432	22.60	0.13	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	63.95880	0.06396	70.80920	0.07081	63.959	23.32	0.09	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			14.72890	14.72890	14.78650	14.78650		19.22	0.00	0.00	0	200.00
\$ / R	On 29/06/2016	Any day expiry	14.72	Call	518.58930	0.51859	544.03050	0.54403	518.589	19.19	0.52	0.00	0	224.00
\$ / R	On 26/07/2016	Any day expiry			14.80730	14.80730	14.86520	14.86520		19.29	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,962.16120	1.96216	1,913.96630	1.91397	1,962.161	22.50	0.81	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	62.82720	0.06283	67.10690	0.06711	62.827	25.55	0.07	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			14.81030	14.81030	14.86820	14.86820		19.31	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	7.74590	0.00775	7.40590	0.00741	7.746	19.76	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	126.51130	0.12651	117.39290	0.11739	126.511	18.29	0.16	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	119.07460	0.11907	126.44140	0.12644	119.075	23.36	0.13	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	95.79580	0.09580	102.04030	0.10204	95.796	23.88	0.11	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.85460	14.85460	14.91260	14.91260		19.38	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	43.67630	0.04368	41.30020	0.04130	43.676	18.46	0.06	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	424.69910	0.42470	442.92240	0.44292	424.699	20.49	0.38	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			14.86640	14.86640	14.92440	14.92440		19.34	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			14.87230	14.87230	14.93030	14.93030		19.37	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,333.67080	1.33367	1,291.06940	1.29107	1,333.671	21.02	0.67	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	140.52660	0.14053	148.23300	0.14823	140.527	23.49	0.14	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			14.89880	14.89880	14.95690	14.95690		19.46	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	10.33960	0.01034	10.00360	0.01000	10.340	18.55	0.02	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	160.96010	0.16096	150.89370	0.15089	160.960	18.30	0.17	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	133.69530	0.13370	140.88920	0.14089	133.695	23.86	0.13	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	118.13430	0.11813	124.09960	0.12410	118.134	24.22	0.12	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			14.90770	14.90770	14.96580	14.96580		19.39	0.00	0.00	0	2,610.00
\$ / R	On 06/09/2016	Any day expiry			14.93130	14.93130	14.98950	14.98950		19.45	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			14.93720	14.93720	14.99540	14.99540		19.46	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	241.53630	0.24154	227.78340	0.22778	241.536	18.35	0.23	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	196.04880	0.19605	205.37510	0.20538	196.049	23.13	0.18	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			14.94020	14.94020	14.99840	14.99840		19.48	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			14.95200	14.95200	15.01020	15.01020		19.45	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	747.00160	0.74700	715.16490	0.71516	747.002	19.45	0.47	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	113.52410	0.11352	119.04400	0.11904	113.524	25.75	0.10	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			14.95790	14.95790	15.01610	15.01610		19.53	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.96970	14.96970	15.02800	15.02800		19.43	0.00	33,936,309.90	2,267	168,883.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	130.23170	0.13023	120.42040	0.12042	130.232	18.04	0.14	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	230.99570	0.23100	218.29010	0.21829	230.996	18.29	0.21	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	518.06470	0.51806	491.77380	0.49177	518.065	18.86	0.37	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	616.71700	0.61672	588.00530	0.58801	616.717	19.12	0.42	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	751.71070	0.75171	777.37350	0.77737	751.711	19.51	0.52	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 19/09/2016	Foreign Exchange Future	16.27	Call	380.47690	0.38048	394.80450	0.39480	380.477	21.55	0.30	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	335.87450	0.33587	349.54940	0.34955	335.874	21.94	0.27	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	309.78340	0.30978	323.03790	0.32304	309.783	22.15	0.25	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	258.40920	0.25841	269.83450	0.26983	258.409	22.62	0.22	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	199.14330	0.19914	208.37140	0.20837	199.143	23.30	0.17	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	179.86780	0.17987	188.35480	0.18835	179.868	23.58	0.16	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	93.55190	0.09355	100.97930	0.10098	93.552	27.36	0.08	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry	14.99620		14.99620	14.99620	15.05460	15.05460		19.58	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	12.06670	0.01207	11.93710	0.01194	12.067	17.41	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	190.75430	0.19075	180.25390	0.18025	190.754	18.19	0.18	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	156.83620	0.15684	164.51220	0.16451	156.836	24.44	0.13	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	148.67150	0.14867	156.16190	0.15616	148.671	24.79	0.13	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.07930	15.07930	15.13800	15.13800		19.68	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	17.99550	0.01800	16.42270	0.01642	17.995	17.50	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	213.46910	0.21347	202.41060	0.20241	213.469	18.13	0.18	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	175.88690	0.17589	184.11040	0.18411	175.887	25.14	0.14	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	171.93230	0.17193	180.06980	0.18007	171.932	25.30	0.13	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.17820	15.17820	15.23780	15.23780		19.77	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	26.79160	0.02679	25.21980	0.02522	26.792	17.71	0.03	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	238.81040	0.23881	227.69190	0.22769	238.810	18.14	0.19	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	198.54420	0.19854	207.66790	0.20767	198.544	25.97	0.14	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.22620	15.22620	15.28610	15.28610		19.77	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.24120	15.24120	15.30120	15.30120		19.75	0.00	92,681,737.20	6,081	48,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	20.54030	0.02054	23.38370	0.02338	20.540	16.39	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	188.04080	0.18804	178.34270	0.17834	188.041	17.92	0.15	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	220.01390	0.22001	208.38090	0.20838	220.014	18.12	0.17	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	258.95980	0.25896	246.94070	0.24694	258.960	18.30	0.19	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	311.41080	0.31141	299.11490	0.29911	311.411	18.37	0.22	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	601.01740	0.60102	575.93800	0.57594	601.017	18.90	0.35	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	662.12040	0.66212	635.66280	0.63566	662.120	19.04	0.37	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	696.33170	0.69633	669.13790	0.66914	696.332	19.12	0.38	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	746.77470	0.74677	718.54760	0.71855	746.775	19.24	0.40	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	804.35210	0.80435	775.00070	0.77500	804.352	19.36	0.41	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	842.11190	0.84211	812.06160	0.81206	842.112	19.44	0.43	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	853.05890	0.85306	822.81140	0.82281	853.059	19.47	0.43	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	966.29940	0.96630	934.10600	0.93411	966.299	19.70	0.46	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	972.13540	0.97214	939.85050	0.93985	972.135	19.71	0.46	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	928.34370	0.92834	954.01950	0.95402	928.344	19.95	0.51	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,150.09960	1.15010	1,114.94580	1.11495	1,150.100	20.07	0.51	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,195.07370	1.19507	1,159.35100	1.15935	1,195.074	20.16	0.52	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,348.55510	1.34856	1,310.37370	1.31037	1,348.555	20.47	0.55	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,488.66760	1.48867	1,449.19660	1.44920	1,488.668	20.75	0.58	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,633.83460	1.63383	1,593.16840	1.59317	1,633.835	21.03	0.60	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,837.04880	1.83705	1,795.00160	1.79500	1,837.049	21.41	0.64	0.00	0	1,365.00

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	16.53	Put	1,883.07040		1.88307	1,840.93320	1.84093	1,883.070	21.49	0.64	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,007.55850		2.00756	1,964.61240	1.96461	2,007.559	21.71	0.66	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	529.69940		0.52970	546.00340	0.54600	529.699	21.89	0.32	0.00	0	4,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	513.88970		0.51389	529.78670	0.52979	513.890	22.00	0.32	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	504.29660		0.50430	519.94450	0.51994	504.297	22.07	0.31	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	386.04740		0.38605	398.56820	0.39857	386.047	23.04	0.25	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	341.84990		0.34185	350.77050	0.35077	341.850	23.60	0.22	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	308.46010		0.30846	316.61230	0.31661	308.460	24.37	0.20	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	277.23720		0.27724	284.68480	0.28468	277.237	25.23	0.18	0.00	0	17,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	271.56820		0.27157	278.89030	0.27889	271.568	25.41	0.17	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	270.33860		0.27034	277.63570	0.27764	270.339	25.45	0.17	0.00	0	2,310.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	261.45130		0.26145	268.55340	0.26855	261.451	25.74	0.17	0.00	0	83,003.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	255.84340		0.25584	262.82140	0.26282	255.843	25.94	0.16	0.00	0	10,303.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	219.32260		0.21932	231.17500	0.23117	219.323	26.33	0.14	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	214.43630		0.21444	226.09180	0.22609	214.436	26.33	0.14	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	208.70420		0.20870	220.12670	0.22013	208.704	26.33	0.14	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	195.87070		0.19587	206.76350	0.20676	195.871	26.33	0.13	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	184.60640		0.18461	195.02460	0.19502	184.606	26.33	0.12	0.00	0	600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	177.97390		0.17797	188.10810	0.18811	177.974	26.33	0.12	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	166.89290		0.16689	176.54500	0.17654	166.893	26.33	0.11	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	162.34180		0.16234	171.79290	0.17179	162.342	26.33	0.11	0.00	0	368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	126.25760		0.12626	134.04770	0.13405	126.258	26.33	0.09	0.00	0	32,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	120.45610		0.12046	127.96670	0.12797	120.456	26.33	0.09	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	107.53310		0.10753	114.40670	0.11441	107.533	26.33	0.08	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	104.51160		0.10451	111.23330	0.11123	104.512	26.33	0.08	0.00	0	69,895.00	
\$ / R	On 13/03/2017	Foreign Exchange Future			15.49740		15.49740	15.55910	15.55910		19.96	0.00	30,994,800.00	2,000	4,147.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,017.78630		1.01779	985.60890	0.98561	1,017.786	19.61	0.43	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,093.69900		1.09370	1,060.23410	1.06023	1,093.699	19.78	0.44	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,302.72870		1.30273	1,266.54340	1.26654	1,302.729	20.20	0.49	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,328.28010		1.32828	1,291.80470	1.29180	1,328.280	20.25	0.49	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,038.37080		2.03837	1,995.57770	1.99558	2,038.371	21.51	0.61	0.00	0	1,800.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	479.69880		0.47970	493.34590	0.49335	479.699	23.55	0.26	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	478.38530		0.47839	492.00660	0.49201	478.385	23.57	0.25	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	420.38550		0.42039	431.98370	0.43198	420.386	24.43	0.22	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	389.65650		0.38966	400.84630	0.40085	389.657	25.06	0.21	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	213.93370		0.21393	223.74000	0.22374	213.934	26.35	0.12	0.00	0	1,800.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			15.76270		15.76270	15.82340	15.82340		20.40	0.00	0.00	0	1,300.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			15.98940		15.98940	16.04790	16.04790		20.79	0.00	0.00	0	0.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.68260		14.68260	14.74040	14.74040		19.06	0.00	660,717.00	45	999.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.96970		14.96970	15.02800	15.02800		19.43	0.00	299,394.00	20	173.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.24120		15.24120	15.30120	15.30120		19.75	0.00	0.00	0	34.00	
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.49740		15.49740	15.55910	15.55910		19.96	0.00	46,492.20	3	3.00	

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		20.55180	20.55180		20.71770	20.71770		14.81	0.00	0.00	0	121.00
£ / R	On 28/04/2016	Any day expiry		20.58030	20.58030		20.76710	20.76710		13.72	0.00	0.00	0	157.00
£ / R	On 31/05/2016	Any day expiry		20.58560	20.58560		20.77270	20.77270		14.14	0.00	0.00	0	123.00
£ / R	On 13/06/2016	Foreign Exchange Future		20.76970	20.76970		20.95860	20.95860		14.45	0.00	53,357,359.30	2,569	57,938.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	18.08370	0.01808	22.21110	0.02221	18.084	19.96	0.03	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	8.92870	0.00893	9.39980	0.00940	8.929	26.07	0.01	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry		21.13930	21.13930		21.33140	21.33140		16.87	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	937.03820	0.93704	843.80750	0.84381	937.038	16.92	0.49	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	87.40560	0.08741	98.40450	0.09840	87.406	20.91	0.07	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		21.18680	21.18680		21.37970	21.37970		17.00	0.00	14,936,694.00	705	17,375.00
£ / R	On 19/12/2016	Foreign Exchange Future		21.58900	21.58900		21.78710	21.78710		18.63	0.00	17,271,200.00	800	5.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	59.08900	0.05909	58.95050	0.05895	59.089	17.19	0.04	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	187.01450	0.18701	168.93360	0.16893	187.015	17.23	0.12	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	1,222.10650	1.22211	1,132.67940	1.13268	1,222.106	18.51	0.45	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	2,263.28170	2.26328	2,135.41410	2.13541	2,263.282	19.66	0.62	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	535.16310	0.53516	583.30530	0.58331	535.163	20.75	0.26	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	269.23050	0.26923	291.37020	0.29137	269.230	22.86	0.14	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future		21.97350	21.97350		22.17610	22.17610		19.57	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry		22.16720	22.16720		22.37260	22.37260		19.90	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future		22.37520	22.37520		22.58010	22.58010		0.00	0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future		0.13469	0.13469		0.13510	0.13510		22.86	0.00	0.00	0	4,799.00
¥ / R	On 19/09/2016	Foreign Exchange Future		0.13777	0.13777		0.13819	0.13819		21.94	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future		0.14078	0.14078		0.14122	0.14122		21.46	0.00	0.00	0	5,731.00
€ / R	On 15/04/2016	Any day expiry		16.36590	16.36590		16.45070	16.45070		20.77	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry		16.38420	16.38420		16.48720	16.48720		19.44	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry		16.39130	16.39130		16.49420	16.49420		19.41	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry		16.39490	16.39490		16.49780	16.49780		19.48	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry		16.49210	16.49210		16.59660	16.59660		19.28	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry		16.49960	16.49960		16.60410	16.60410		19.38	0.00	0.00	0	0.00
€ / R	On 31/05/2016	Any day expiry		16.51460	16.51460		16.61930	16.61930		18.66	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future		16.56340	16.56340		16.66850	16.66850		19.43	0.00	49,011,100.60	2,959	81,143.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	18.63720	0.01864	16.57960	0.01658	18.637	21.08	0.03	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	174.16960	0.17417	145.98880	0.14599	174.170	18.77	0.23	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	856.87560	0.85688	923.87830	0.92388	856.876	18.94	0.70	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	558.25290	0.55825	494.34450	0.49434	558.253	19.54	0.50	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	791.32330	0.79132	718.10920	0.71811	791.323	20.10	0.61	11,517,264.70	1,128	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	1,396.74330	1.39674	1,310.88790	1.31089	1,396.743	21.32	0.78	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	18.47740	0.01848	25.36310	0.02536	18.477	23.37	0.03	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future		16.94210	16.94210		17.04940	17.04940		20.23	0.00	14,400,785.00	850	7,082.00
€ / R	On 19/12/2016	Foreign Exchange Future		17.30760	17.30760		17.41880	17.41880		20.24	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	686.38470	0.68638	648.69510	0.64870	686.385	19.47	0.34	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	927.39010	0.92739	878.20210	0.87820	927.390	19.89	0.41	0.00	0	2,961.00

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	20.80	Call	361.10410		0.36110		383.00920	0.38301	361.104	24.07	0.20	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	298.09810		0.29810		314.32160	0.31432	298.098	26.28	0.16	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			17.65870		17.65870		17.77410	17.77410		20.33	0.00	0.00	0	2,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.71312		101.71312		101.82169	101.82169			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			98.90261		98.90261		99.00742	99.00742			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			97.73877		97.73877		97.84410	97.84410			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.13496		100.13496		100.14806	100.14806			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.15706		100.15706		100.17754	100.17754			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.87638		99.87638		99.90500	99.90500			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.45838		100.45838		100.50639	100.50639			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.89938		99.89938		99.95292	99.95292			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.73428		99.73428		99.79098	99.79098			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.35289		100.35289		100.41095	100.41095			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			99.83931		99.83931		99.90118	99.90118			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			99.28414		99.28414		99.35365	99.35365			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			477.62400		477.62400		477.48700	477.48700			0.00	4,776,240.00	1	13.00
AL37	On 04/08/2016	Index Future			486.62400		486.62400		486.48400	486.48400			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			552.63600		552.63600		551.55500	551.55500			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			563.05000		563.05000		561.94700	561.94700			0.00	0.00	0	9.00
ALBI	On 05/05/2016	Index Future			501.76600		501.76600		500.71800	500.71800			0.00	40,141,280.00	8	507.00
ALBI	On 04/08/2016	Index Future			511.22100		511.22100		510.15200	510.15200			0.00	0.00	0	133.00
ALBI	On 03/11/2016	Index Future			521.06200		521.06200		519.97300	519.97300			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.28360		11.28360		11.24230	11.24230		15.69	0.00	112,836.00	10	6,776.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.45530		11.45530		11.41360	11.41360		16.01	0.00	607,130.90	53	1,400.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.61910		11.61910		11.57860	11.57860		15.93	0.00	0.00	0	330.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.77580		11.77580		11.73640	11.73640		15.89	0.00	0.00	0	4,216.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.43600		11.43600		11.53800	11.53800		15.60	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.66030		11.66030		11.76410	11.76410		15.91	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future			15.21280		15.21280		15.30860	15.30860		18.27	0.00	0.00	0	6,429.00
CHF / R	On 19/09/2016	Foreign Exchange Future			15.58440		15.58440		15.68220	15.68220		19.50	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.25480		2.25480		2.26610	2.26610		18.87	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future			2.28630		2.28630		2.29710	2.29710		19.53	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		2.23300	2.23300		2.24490	2.24490		21.08	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.28570	2.28570		2.29790	2.29790		21.49	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		130.19593	130.19593		130.18080	130.18080			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		10.46944	77.58797		10.50559	77.35443			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future		10.55151	79.06596		10.58888	78.82787			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future		10.63247	76.77906		10.67107	76.53644			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		10.65454	81.48462		10.69069	81.22077			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		500.33600	500.33600		499.35600	499.35600			0.00	15,010,080.00	3	475.00
GOVI	On 04/08/2016	GOVI		509.76400	509.76400		508.76500	508.76500			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI		519.57700	519.57700		518.55900	518.55900			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		1.89360	1.89360		1.90160	1.90160		18.73	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.93090	1.93090		1.93890	1.93890		19.19	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.96510	1.96510		1.97340	1.97340		19.19	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.99700	1.99700		2.00570	2.00570		19.49	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future		124.97192	124.97192		124.95971	124.95971			0.00	0.00	0	4,532.00
I2025	On 04/08/2016	Bond Future		126.09544	126.09544		126.08264	126.08264			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future		105.77398	105.77398		105.76367	105.76367			0.00	0.00	0	1,032.00

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 04/08/2016	Bond Future		107.79783	107.79783		107.78693	107.78693			0.00	0.00	0	2,313.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/05/2016	Bond Future		132.15503	132.15503		132.14205	132.14205			0.00	0.00	0	16,932.00
I2038	On 04/08/2016	Bond Future		133.25775	133.25775		133.24385	133.24385			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		132.82869	132.82869		131.66685	131.66685			0.00	0.00	0	12,687.00
I2046	On 04/08/2016	Bond Future		135.37003	135.37003		134.18571	134.18571			0.00	0.00	0	3,590.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/05/2016	Bond Future		143.05019	143.05019		142.69325	142.69325			0.00	0.00	0	14,861.00
I2050	On 04/08/2016	Bond Future		144.20988	144.20988		143.84565	143.84565			0.00	0.00	0	5,775.00
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		241.62900	241.62900		241.09900	241.09900			0.00	0.00	0	979.00
IGOV	On 04/08/2016	Index Future		246.20200	246.20200		245.66200	245.66200			0.00	0.00	0	111.00
IGOV	On 03/11/2016	Index Future		250.96000	250.96000		250.41000	250.41000			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future		654.18600	654.18600		652.91800	652.91800			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		666.22500	666.22500		664.93500	664.93500			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		7.29000	92.71000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.39000	92.61000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.44000	92.56000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.53000	92.47000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.59000	92.41000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.81000	92.19000		7.81000	92.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.93000	92.07000		7.93000	92.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.06000	91.94000		8.06000	91.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.17000	91.83000		8.17000	91.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.26000	91.74000		8.26000	91.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		8.35000	91.65000		8.35000	91.65000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.14370	0.14370		0.14460	0.14460			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.14400	0.14400		0.14420	0.14420			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.14440	0.14440		0.14340	0.14340			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06860	0.06860		0.06850	0.06850			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06270	0.06270		0.06280	0.06280			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future		0.05890	0.05890		0.05920	0.05920			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		10.05030	10.05030		10.15050	10.15050		17.30	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.20240		10.20240		10.30210	10.30210		17.59	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.34800		10.34800		10.44950	10.44950		17.60	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.35980		1.35980		1.36060	1.36060			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.37360		1.37360		1.37430	1.37430			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.38710		1.38710		1.38780	1.38780			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.39630		1.39630		1.39700	1.39700			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.12810		1.12810		1.13080	1.13080			0.00	0.00	0	10,596.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.13180		1.13180		1.13450	1.13450			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.13560		1.13560		1.13840	1.13840			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			8.96320		114.41028		8.99404	114.18755		10.20	0.00	179,509,729.32	1,569	60,630.00
R186	On 05/05/2016	Bond Future	8.75	Call	498.10000		0.49810		457.50000	0.45750	498.100	10.04	0.29	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	2,054.79000		2.05479		2,236.92000	2.23692	2,054.790	10.04	0.71	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	1,566.38000		1.56638		1,730.37000	1.73037	1,566.380	10.07	0.61	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	2,419.15000		2.41915		2,270.63000	2.27063	2,419.150	10.20	0.77	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	13.28000		0.01328		19.33000	0.01933	13.280	10.56	0.01	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	10.88000		0.01088		16.03000	0.01603	10.880	10.57	0.01	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	6.76000		0.00676		10.23000	0.01023	6.760	10.62	0.01	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.01403		111.28560		9.04614	111.05835		11.04	0.00	28,266,542.40	254	919.00
R186	On 04/08/2016	Bond Future	10.00	Put	599.80000		0.59980		644.20000	0.64420	599.800	11.49	0.16	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			297.07124		297.07124		297.23175	297.23175			0.00	0.00	0	1,931.00
R197	On 04/08/2016	Bond Future			296.25872		296.25872		296.42143	296.42143			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			246.39586		246.39586		244.69908	244.69908		9.10	0.00	0.00	0	39,554.00
R202	On 04/08/2016	Bond Future			247.65963		247.65963		245.92963	245.92963		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			8.79357		96.22798		8.79919	96.20059		8.00	0.00	4,522,715.06	47	7,427.00
R2023	On 04/08/2016	Bond Future			8.84594		98.06108		8.85189	98.03293		8.22	0.00	24,809,453.24	253	253.00
R2023	On 03/11/2016	Bond Future			8.89962		95.99718		8.90585	95.96860		8.30	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.87695		101.70696		7.89831	101.68001		1.61	0.00	51,667,135.68	508	53,304.00
R203	On 04/08/2016	Bond Future			7.92135		103.64445		7.94811	103.61673		1.32	0.00	52,651,380.60	508	508.00
R203	On 03/11/2016	Bond Future			7.96200		101.44633		7.99679	101.41813		1.13	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/05/2016	Bond Future	9.35397		91.82783		9.38481	91.60987			0.00	0.00	0	17,714.00
R2030	On 04/08/2016	Bond Future	9.41012		89.56885		9.44205	89.34649			0.00	3,582,754.00	40	40.00
R2030	On 31/01/2030	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future	9.48855		90.82416		9.52441	90.55514		14.16	0.00	0.00	0	9,421.00
R2032	On 04/08/2016	Bond Future	9.54376		92.55425		9.58079	92.28000		14.75	0.00	5,553,255.00	60	136.00
R2032	On 03/11/2016	Bond Future	9.59562		90.15800		9.63383	89.87851		15.17	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 05/05/2016	Bond Future	9.57289		95.66831		9.60870	95.37382			0.00	0.00	0	5,151.00
R2035	On 04/08/2016	Bond Future	9.62523		97.49077		9.66219	97.19037			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	9.63386		92.21529		9.66972	91.92239		15.52	0.00	129,101,406.00	1,400	41,608.00
R2037	On 05/05/2016	Bond Future	9.67	Call	1,506.92000	1.50692	1,385.02000	1.38502	1,506.920	15.37	0.54	0.00	0	500.00
R2037	On 04/08/2016	Bond Future	9.69020		89.71316		9.72721	89.41440		16.97	0.00	0.00	0	221.00
R2037	On 03/11/2016	Bond Future	9.73890		91.42196		9.77699	91.11754		16.70	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future	8.24951		102.49136		8.27075	102.44246		3.13	0.00	114,277,866.40	1,115	33,312.00
R204	On 04/08/2016	Bond Future	8.32014		100.40249		8.34401	100.35241		3.13	0.00	71,486,572.88	712	712.00
R204	On 03/11/2016	Bond Future	8.38370		102.31474		8.41059	102.26375		2.79	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 05/05/2016	Bond Future	9.69893		96.00165		9.73983	95.64567		16.10	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future	9.75567		93.32121		9.79787	92.95814		17.63	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future	9.72860		93.04144		9.76445	92.72781		16.72	0.00	0.00	0	20,427.00
R2044	On 04/08/2016	Bond Future	9.78406		90.42978		9.82103	90.10989		18.31	0.00	9,042,978.00	100	100.00
R2044	On 03/11/2016	Bond Future	9.83213		92.15218		9.87014	91.82632		18.03	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future	9.71723		92.21111		9.75301	91.89140		17.25	0.00	0.00	0	62,509.00
R2048	On 04/08/2016	Bond Future	9.76713		93.96769		9.80398	93.64169		18.01	0.00	116,613,903.29	1,241	1,241.00
R2048	On 03/11/2016	Bond Future	9.81660		91.31857		9.85450	90.98645		18.59	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	8.43845		98.59837		8.44937	98.56518		4.49	0.00	230,227,193.95	2,335	66,965.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 05/05/2016	Bond Future	7.56	Call	1.38000	0.00138	1.55000	0.00155	1.380	4.31	0.00	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.50662	96.83216	8.51855	96.79810		4.62	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			8.58856	97.04201	8.60064	97.01188		4.13	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,858.40000	1.85840	1,842.87000	1.84287	1,858.400	4.12	0.60	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			8.56531	93.59459	8.57100	93.57322		6.07	0.00	9,640,242.77	103	46,398.00
R208	On 04/08/2016	Bond Future			8.62395	95.37752	8.63007	95.35551		6.11	0.00	23,176,737.36	243	243.00
R208	On 03/11/2016	Bond Future			8.67812	93.79117	8.68463	93.76880		6.00	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future			9.51191	71.77871	9.54766	71.53458		16.15	0.00	4,809,173.57	67	30,575.00
R209	On 05/05/2016	Bond Future	8.25	Call	0.35000	0.00035	0.34000	0.00034	0.350	15.67	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	125.10000	0.12510	112.86000	0.11286	125.100	15.79	0.10	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.56024	73.14605	9.59703	72.89714		16.95	0.00	0.00	0	190.00
R209	On 04/08/2016	Bond Future	9.40	Call	2,199.62000	2.19962	2,100.25000	2.10025	2,199.620	16.67	0.45	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,840.48000	2.84048	2,721.32000	2.72132	2,840.480	16.76	0.53	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,255.16000	2.25516	2,375.04000	2.37504	2,255.160	16.81	0.43	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	967.41000	0.96741	1,035.20000	1.03520	967.410	17.19	0.23	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	7,142.70000	7.14270	6,940.98000	6.94098	7,142.700	17.45	0.85	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.60537	71.38841	9.64319	71.13476		17.50	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
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			182.53449	182.53449	182.51670	182.51670			0.00	0.00	0	1,441.00
R210	On 04/08/2016	Bond Future			186.02706	186.02706	186.00830	186.00830			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R211	On 05/05/2016	Bond Future			138.19798	138.19798	138.18432	138.18432			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			139.08249	139.08249	139.06823	139.06823			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/05/2016	Bond Future			144.07585	144.07585	144.06211	144.06211			0.00	0.00	0	3,488.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 04/08/2016	Bond Future		144.90102	144.90102		144.88670	144.88670			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		9.38720	82.45159		9.41795	82.24202		13.89	0.00	0.00	0	47,701.00
R213	On 04/08/2016	Bond Future		9.43623	84.02221		9.46797	83.80849		14.52	0.00	8,402,221.00	100	562.00
R213	On 03/11/2016	Bond Future		9.48515	82.07147		9.51788	81.85368		14.95	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/05/2016	Bond Future		9.63665	71.84988		9.67238	71.59804		16.84	0.00	7,903,486.80	110	32,450.00
R214	On 04/08/2016	Bond Future		9.68392	73.21861		9.72069	72.96172		17.64	0.00	8,054,047.10	110	210.00
R214	On 04/08/2016	Bond Future	8.55	Call	424.59000	0.42459	399.05000	0.39905	424.590	17.17	0.13	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,676.96000	1.67696	1,596.07000	1.59607	1,676.960	17.31	0.37	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	5,331.32000	5.33132	5,154.47000	5.15447	5,331.320	17.90	0.74	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	10,209.07000	10.20907	9,975.41000	9.97541	10,209.070	18.52	0.93	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future		9.73076	71.31573		9.76854	71.05400		18.26	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future		25,877.91000	25,877.91000		26,019.26000	26,019.26000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future		26,389.11000	26,389.11000		26,531.21000	26,531.21000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		10.76140	10.76140		10.88760	10.88760		16.56	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		10.95350	10.95350		11.08690	11.08690		16.92	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.07410	5.07410		5.09640	5.09640		15.33	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.04830	5.04830		5.06980	5.06980		15.62	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.53760	1.53760		1.51310	1.51310			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.46050	1.46050		1.44690	1.44690			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>2,085,556,610.49</b>	<b>73,615</b>	<b>3,670,798.00</b>
<b>Grand Total:</b>												<b>2,085,556,610.49</b>	<b>73,615</b>	<b>3,670,798.00</b>