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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/04/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 15/04/2016	Any day expiry	14.63620	14.63620		14.52990	14.52990		11.29	0.00	251,711,251.40	17,202	0.00
\$ / R	On 18/04/2016	Any day expiry	14.62020	14.62020		14.52990	14.52990		11.91	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	0.26210	0.00026	7.24770	0.00725	0.262	18.64	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	1.04640	0.00105	2.19880	0.00220	1.046	24.92	0.01	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	0.02740	0.00003	0.03240	0.00003	0.027	47.90	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			14.62020	14.62020	14.52730	14.52730		16.56	0.00	0	875.00
\$ / R	On 20/04/2016	Any day expiry	15.21	Call	10.26570	0.01027	10.36290	0.01036	10.266	21.95	0.06	0	2,000.00
\$ / R	On 21/04/2016	Any day expiry			14.62310	14.62310	14.53010	14.53010		17.52	0.00	0	0.00
\$ / R	On 21/04/2016	Any day expiry	14.54	Put	96.30380	0.09630	153.50640	0.15351	96.304	17.94	0.40	0	200.00
\$ / R	On 22/04/2016	Any day expiry			14.62590	14.62590	14.53290	14.53290		19.25	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry			14.63440	14.63440	14.54130	14.54130		17.73	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	0.23800	0.00024	0.39710	0.00040	0.238	27.56	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			14.63720	14.63720	14.54420	14.54420		17.96	0.00	0	267.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	0.02200	0.00002	0.00000	0.00000	0.022	33.76	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	3.28550	0.00329	4.68650	0.00469	3.286	21.98	0.02	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	7.33350	0.00733	8.12290	0.00812	7.334	21.23	0.03	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	16.29	Call	1.60690	0.00161	1.85350	0.00185	1.607	25.21	0.01	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	0.56120	0.00056	0.79810	0.00080	0.561	27.02	0.00	0.00	0	10,000.00
\$ / R	On 28/04/2016	Any day expiry			14.64300	14.64300	14.54990	14.54990		18.12	0.00	334,466.00	23	107.00
\$ / R	On 29/04/2016	Any day expiry			14.64590	14.64590	14.55280	14.55280		18.27	0.00	0.00	0	1,100.00
\$ / R	On 03/05/2016	Any day expiry			14.65740	14.65740	14.56420	14.56420		17.91	0.00	0.00	0	0.00
\$ / R	On 03/05/2016	Any day expiry	14.87	Put	362.23330	0.36223	435.97690	0.43598	362.233	18.44	0.63	0.00	0	18,400.00
\$ / R	On 03/05/2016	Any day expiry	15.03	Call	104.57210	0.10457	91.72630	0.09173	104.572	18.83	0.28	0.00	0	18,400.00
\$ / R	On 04/05/2016	Any day expiry			14.66030	14.66030	14.56710	14.56710		18.03	0.00	0.00	0	733.00
\$ / R	On 06/05/2016	Any day expiry			14.66610	14.66610	14.57280	14.57280		18.22	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry			14.67770	14.67770	14.58430	14.58430		18.08	0.00	0.00	0	825.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	115.59390	0.11559	152.21760	0.15222	115.594	17.79	0.27	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	59.27180	0.05927	53.39780	0.05340	59.272	19.99	0.15	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			14.68630	14.68630	14.59280	14.59280		18.37	0.00	7,159,047.00	490	1,040.00
\$ / R	On 16/05/2016	Any day expiry			14.69500	14.69500	14.60140	14.60140		18.18	0.00	0.00	0	1,880.00
\$ / R	On 17/05/2016	Any day expiry			14.69790	14.69790	14.60430	14.60430		18.25	0.00	0.00	0	100.00
\$ / R	On 18/05/2016	Any day expiry			14.70080	14.70080	14.60720	14.60720		18.34	0.00	0.00	0	0.00
\$ / R	On 18/05/2016	Any day expiry	14.80	Put	380.37560	0.38038	445.47750	0.44548	380.376	18.56	0.54	0.00	0	15,000.00
\$ / R	On 19/05/2016	Any day expiry			14.70370	14.70370	14.61010	14.61010		18.42	0.00	0.00	0	0.00
\$ / R	On 20/05/2016	Any day expiry			14.70660	14.70660	14.61300	14.61300		18.51	0.00	0.00	0	4,700.00
\$ / R	On 23/05/2016	Any day expiry			14.71530	14.71530	14.62170	14.62170		18.41	0.00	0.00	0	0.00
\$ / R	On 25/05/2016	Any day expiry			14.72120	14.72120	14.62750	14.62750		18.56	0.00	0.00	0	285.00
\$ / R	On 27/05/2016	Any day expiry			14.72700	14.72700	14.63330	14.63330		18.76	0.00	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	1.26720	0.00127	1.57760	0.00158	1.267	24.44	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	29.34970	0.02935	40.88020	0.04088	29.350	17.92	0.07	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	57.68080	0.05768	52.67640	0.05268	57.681	21.56	0.11	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	23.55670	0.02356	21.72410	0.02172	23.557	22.26	0.05	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			14.73860	14.73860	14.64490	14.64490		18.66	0.00	2,169,191.60	148	1,623.00
\$ / R	On 06/06/2016	Any day expiry			14.75610	14.75610	14.66230	14.66230		18.73	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	3.95160	0.00395	4.90710	0.00491	3.952	21.84	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	191.73170	0.19173	175.12830	0.17513	191.732	20.12	0.29	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			14.76190	14.76190	14.66810	14.66810		18.82	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	344.56430	0.34456	396.13170	0.39613	344.564	18.67	0.42	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	138.75460	0.13875	126.93180	0.12693	138.755	20.83	0.21	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			14.76480	14.76480	14.67100	14.67100		18.86	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.77650	14.77650	14.68260	14.68260		18.82	0.00	296,165,389.50	20,043	630,638.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	5.03780	0.00504	6.22850	0.00623	5.038	21.62	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	17.27880	0.01728	22.35390	0.02235	17.279	19.20	0.04	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	20.00560	0.02001	25.95800	0.02596	20.006	18.91	0.04	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	27.67300	0.02767	36.06550	0.03607	27.673	18.27	0.06	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,328.17290	1.32817	1,249.81200	1.24981	1,328.173	17.98	0.90	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	51.67290	0.05167	67.21200	0.06721	51.673	17.98	0.10	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	55.19220	0.05519	71.44320	0.07144	55.192	17.99	0.10	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	138.66270	0.13866	169.01620	0.16902	138.663	18.07	0.22	2,519,653.62	788	2,788.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	196.98270	0.19698	234.44000	0.23444	196.983	18.27	0.28	0.00	0	5,150.00

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	14.25	Put	213.77370	0.21377	253.03500	0.25303	213.774	18.32	0.30	0.00	0	51,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	290.10590	0.29011	336.56820	0.33657	290.106	18.52	0.37	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	311.50930	0.31151	359.74490	0.35974	311.509	18.57	0.39	0.00	0	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.66	Call	502.73600	0.50274	462.61590	0.46262	502.736	18.73	0.56	8,165,917.44	1,000	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	445.59780	0.44560	410.46680	0.41047	445.598	18.88	0.51	0.00	0	25,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	460.40370	0.46040	519.79770	0.51980	460.404	18.92	0.49	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	489.28790	0.48929	550.21310	0.55021	489.288	19.01	0.51	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	383.80270	0.38380	353.18300	0.35318	383.803	19.16	0.46	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	555.86500	0.55587	619.99610	0.62000	555.865	19.22	0.55	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	562.11930	0.56212	626.52930	0.62653	562.119	19.24	0.55	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	357.57540	0.35758	328.91550	0.32892	357.575	19.30	0.44	0.00	0	54,233.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	581.07540	0.58108	646.31550	0.64632	581.075	19.30	0.56	0.00	0	7,840.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	162.44630	0.16245	149.06440	0.14906	162.446	20.74	0.23	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	138.21420	0.13821	126.78250	0.12678	138.214	21.03	0.20	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	124.07570	0.12408	113.78640	0.11379	124.076	21.22	0.19	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,347.57570	1.34758	1,431.18640	1.43119	1,347.576	21.22	0.81	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	111.37730	0.11138	102.11810	0.10212	111.377	21.42	0.17	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	96.79830	0.09680	88.51650	0.08852	96.798	21.67	0.15	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,577.18520	1.57719	1,663.01520	1.66302	1,577.185	21.72	0.85	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	89.60390	0.08960	81.89330	0.08189	89.604	21.79	0.14	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	85.70040	0.08570	78.33130	0.07833	85.700	21.86	0.14	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,795.20900	1.79521	1,882.97120	1.88297	1,795.209	22.13	0.88	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	69.35230	0.06935	63.42260	0.06342	69.352	22.18	0.11	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,934.18230	1.93418	2,022.91630	2.02292	1,934.182	22.38	0.90	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	59.34870	0.05935	54.29960	0.05430	59.349	22.42	0.10	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	44.49140	0.04449	40.74790	0.04075	44.491	22.86	0.08	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	43.51980	0.04352	39.86170	0.03986	43.520	22.89	0.07	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	41.18630	0.04119	37.73250	0.03773	41.186	22.97	0.07	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	2,264.68630	2.26469	2,355.13250	2.35513	2,264.686	22.97	0.93	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	38.55500	0.03856	35.33140	0.03533	38.555	23.08	0.07	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	37.30610	0.03731	34.19120	0.03419	37.306	23.13	0.06	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	13.43290	0.01343	12.11560	0.01212	13.433	24.48	0.03	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	12.34330	0.01234	11.10440	0.01110	12.343	24.55	0.02	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	11.20680	0.01121	10.05120	0.01005	11.207	24.64	0.02	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	10.93950	0.01094	9.80390	0.00980	10.940	24.66	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	7.53090	0.00753	6.66230	0.00666	7.531	24.99	0.01	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	6.52140	0.00652	5.73740	0.00574	6.521	25.12	0.01	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	4.04930	0.00405	3.49110	0.00349	4.049	25.55	0.01	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			14.77940	14.77940	14.68550	14.68550		18.85	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	116.21360	0.11621	106.54660	0.10655	116.214	21.42	0.17	0.00	0	10,000.00
\$ / R	On 24/06/2016	Any day expiry			14.80850	14.80850	14.71450	14.71450		19.02	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	716.47400	0.71647	784.80830	0.78481	716.474	19.70	0.59	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	88.47220	0.08847	82.35280	0.08235	88.472	22.41	0.13	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			14.82020	14.82020	14.72600	14.72600		18.96	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 28/06/2016	Any day expiry	11.80	Put	4.97120	0.00497	5.78170	0.00578	4.971	22.11	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	71.45270	0.07145	89.03910	0.08904	71.453	18.04	0.12	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	99.70950	0.09971	93.43200	0.09343	99.710	22.32	0.14	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	67.89000	0.06789	63.95880	0.06396	67.890	23.03	0.10	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			14.82310	14.82310	14.72890	14.72890		18.99	0.00	0.00	0	200.00
\$ / R	On 29/06/2016	Any day expiry	14.72	Call	557.93070	0.55793	518.58930	0.51859	557.931	18.90	0.55	0.00	0	224.00
\$ / R	On 26/07/2016	Any day expiry			14.90210	14.90210	14.80730	14.80730		19.15	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,875.41540	1.87542	1,962.16120	1.96216	1,875.415	22.15	0.81	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	61.80270	0.06180	62.82720	0.06283	61.803	24.94	0.07	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			14.90500	14.90500	14.81030	14.81030		19.17	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	7.15880	0.00716	7.74590	0.00775	7.159	20.10	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	106.67610	0.10668	126.51130	0.12651	106.676	18.07	0.14	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	123.69440	0.12369	119.07460	0.11907	123.694	22.99	0.14	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	98.94980	0.09895	95.79580	0.09580	98.950	23.50	0.11	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.94950	14.94950	14.85460	14.85460		19.25	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	37.59410	0.03759	43.67630	0.04368	37.594	18.48	0.05	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	448.73590	0.44874	424.69910	0.42470	448.736	20.19	0.39	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			14.96140	14.96140	14.86640	14.86640		19.22	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			14.96730	14.96730	14.87230	14.87230		19.25	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,257.84620	1.25785	1,333.67080	1.33367	1,257.846	20.71	0.66	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	146.22010	0.14622	140.52660	0.14053	146.220	23.18	0.15	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			14.99400	14.99400	14.89880	14.89880		19.35	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	9.68540	0.00969	10.33960	0.01034	9.685	18.86	0.02	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	139.92940	0.13993	160.96010	0.16096	139.929	18.13	0.16	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	138.89540	0.13890	133.69530	0.13370	138.895	23.56	0.14	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	121.86000	0.12186	118.13430	0.11813	121.860	23.89	0.12	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			15.00290	15.00290	14.90770	14.90770		19.28	0.00	0.00	0	2,610.00
\$ / R	On 06/09/2016	Any day expiry			15.02660	15.02660	14.93130	14.93130		19.35	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.03260	15.03260	14.93720	14.93720		19.37	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	214.80540	0.21481	241.53630	0.24154	214.805	18.20	0.21	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	204.78520	0.20479	196.04880	0.19605	204.785	22.87	0.18	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			15.03550	15.03550	14.94020	14.94020		19.38	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.04740	15.04740	14.95200	14.95200		19.35	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	691.71580	0.69172	747.00160	0.74700	691.716	19.22	0.45	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	115.48220	0.11548	113.52410	0.11352	115.482	25.38	0.11	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.05330	15.05330	14.95790	14.95790		19.37	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.06520	15.06520	14.96970	14.96970		19.34	0.00	22,823,778.00	1,515	168,467.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	113.17630	0.11318	130.23170	0.13023	113.176	17.88	0.12	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	205.79130	0.20579	230.99570	0.23100	205.791	18.14	0.20	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	472.78260	0.47278	518.06470	0.51806	472.783	18.64	0.35	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	567.01370	0.56701	616.71700	0.61672	567.014	18.89	0.40	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	790.75580	0.79076	751.71070	0.75171	790.756	19.28	0.54	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	398.17620	0.39818	380.47690	0.38048	398.176	21.28	0.32	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	351.67030	0.35167	335.87450	0.33587	351.670	21.69	0.28	0.00	0	15,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	324.57570	0.32458	309.78340	0.30978	324.576	21.91	0.26	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	270.34280	0.27034	258.40920	0.25841	270.343	22.37	0.23	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	207.80900	0.20781	199.14330	0.19914	207.809	23.06	0.18	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	187.48250	0.18748	179.86780	0.17987	187.483	23.33	0.16	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	98.04970	0.09805	93.55190	0.09355	98.050	27.22	0.09	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.09190	15.09190	14.99620	14.99620		19.43	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	11.56260	0.01156	12.06670	0.01207	11.563	17.73	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	168.68870	0.16869	190.75430	0.19075	168.689	18.02	0.16	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	162.15350	0.16215	156.83620	0.15684	162.154	24.16	0.14	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	153.54230	0.15354	148.67150	0.14867	153.542	24.51	0.13	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.17530	15.17530	15.07930	15.07930		19.48	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	13.19710	0.01320	17.99550	0.01800	13.197	17.04	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	190.18250	0.19018	213.46910	0.21347	190.183	17.96	0.17	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	183.59470	0.18359	175.88690	0.17589	183.595	24.97	0.14	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	179.46150	0.17946	171.93230	0.17193	179.462	25.14	0.14	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.27470	15.27470	15.17820	15.17820		19.60	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	22.33540	0.02234	26.79160	0.02679	22.335	17.53	0.03	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	215.59380	0.21559	238.81040	0.23881	215.594	17.99	0.17	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	206.96280	0.20696	198.54420	0.19854	206.963	25.83	0.14	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.32290	15.32290	15.22620	15.22620		19.67	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.33790	15.33790	15.24120	15.24120		19.71	0.00	55,768,604.40	3,636	49,943.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	19.66760	0.01967	20.54030	0.02054	19.668	16.63	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	166.97520	0.16698	188.04080	0.18804	166.975	17.71	0.14	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	196.66600	0.19667	220.01390	0.22001	196.666	17.91	0.16	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	234.95830	0.23496	258.95980	0.25896	234.958	18.15	0.18	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	286.34970	0.28635	311.41080	0.31141	286.350	18.28	0.20	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	559.15100	0.55915	601.01740	0.60102	559.151	18.73	0.33	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	617.95860	0.61796	662.12040	0.66212	617.959	18.88	0.35	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	650.95360	0.65095	696.33170	0.69633	650.954	18.96	0.36	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	699.67440	0.69967	746.77470	0.74677	699.674	19.08	0.38	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	755.39300	0.75539	804.35210	0.80435	755.393	19.21	0.40	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	791.98950	0.79199	842.11190	0.84211	791.989	19.29	0.41	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	802.60990	0.80261	853.05890	0.85306	802.610	19.31	0.41	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	912.63620	0.91264	966.29940	0.96630	912.636	19.54	0.45	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	918.31700	0.91832	972.13540	0.97214	918.317	19.55	0.45	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	967.64300	0.96764	928.34370	0.92834	967.643	19.78	0.52	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,091.19660	1.09120	1,150.09960	1.15010	1,091.197	19.90	0.49	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,135.14420	1.13514	1,195.07370	1.19507	1,135.144	19.99	0.50	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,284.72450	1.28472	1,348.55510	1.34856	1,284.724	20.29	0.54	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,422.21340	1.42221	1,488.66760	1.48867	1,422.213	20.57	0.57	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,564.93280	1.56493	1,633.83460	1.63383	1,564.933	20.85	0.59	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,765.21090	1.76521	1,837.04880	1.83705	1,765.211	21.23	0.63	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,810.81980	1.81082	1,883.07040	1.88307	1,810.820	21.31	0.63	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,933.78520	1.93379	2,007.55850	2.00756	1,933.785	21.53	0.65	0.00	0	6,600.00

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	16.83	Call	551.30310		0.55130		529.69940	0.52970	551.303	21.71	0.33	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	534.77490		0.53477		513.88970	0.51389	534.775	21.82	0.33	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	524.74150		0.52474		504.29660	0.50430	524.742	21.89	0.32	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	401.06560		0.40107		386.04740	0.38605	401.066	22.86	0.25	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	352.36860		0.35237		341.84990	0.34185	352.369	23.36	0.23	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	317.46250		0.31746		308.46010	0.30846	317.463	24.12	0.20	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	284.85240		0.28485		277.23720	0.27724	284.852	24.99	0.18	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	278.93640		0.27894		271.56820	0.27157	278.936	25.16	0.18	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	277.65180		0.27765		270.33860	0.27034	277.652	25.20	0.18	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	268.37890		0.26838		261.45130	0.26145	268.379	25.50	0.17	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	262.52610		0.26253		255.84340	0.25584	262.526	25.69	0.17	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	230.43940		0.23044		219.32260	0.21932	230.439	26.28	0.15	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	225.33320		0.22533		214.43630	0.21444	225.333	26.28	0.14	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	219.34200		0.21934		208.70420	0.20870	219.342	26.28	0.14	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	205.92420		0.20592		195.87070	0.19587	205.924	26.28	0.13	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	194.14190		0.19414		184.60640	0.18461	194.142	26.28	0.13	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	187.20200		0.18720		177.97390	0.17797	187.202	26.28	0.12	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	175.60350		0.17560		166.89290	0.16689	175.603	26.28	0.12	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	170.83840		0.17084		162.34180	0.16234	170.838	26.28	0.12	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	133.02450		0.13302		126.25760	0.12626	133.025	26.28	0.09	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	126.93910		0.12694		120.45610	0.12046	126.939	26.28	0.09	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	113.37710		0.11338		107.53310	0.10753	113.377	26.28	0.08	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	110.20490		0.11020		104.51160	0.10451	110.205	26.28	0.08	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.59610		15.59610		15.49740	15.49740		19.93	0.00	0.00	0	4,147.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	966.10200		0.96610		1,017.78630	1.01779	966.102	19.47	0.41	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,040.06040		1.04006		1,093.69900	1.09370	1,040.060	19.63	0.43	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,244.68560		1.24469		1,302.72870	1.30273	1,244.686	20.05	0.48	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,269.69790		1.26970		1,328.28010	1.32828	1,269.698	20.10	0.48	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,967.55400		1.96755		2,038.37080	2.03837	1,967.554	21.34	0.60	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	495.97070		0.49597		479.69880	0.47970	495.971	23.40	0.26	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	494.60520		0.49461		478.38530	0.47839	494.605	23.41	0.26	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	431.90120		0.43190		420.38550	0.42039	431.901	24.22	0.23	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	399.79630		0.39980		389.65650	0.38966	399.796	24.85	0.21	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	226.16370		0.22616		213.93370	0.21393	226.164	26.38	0.13	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.86200		15.86200		15.76270	15.76270		20.37	0.00	0.00	0	1,300.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.08700		16.08700		15.98940	15.98940		20.76	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.77650		14.77650		14.68260	14.68260		18.82	0.00	709,272.00	48	992.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.06520		15.06520		14.96970	14.96970		19.34	0.00	75,326.00	5	173.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.33790		15.33790		15.24120	15.24120		19.71	0.00	0.00	0	34.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.59610		15.59610		15.49740	15.49740		19.93	0.00	0.00	0	3.00
£ / R	On 15/04/2016	Any day expiry			20.73480		20.73480		20.55180	20.55180		11.63	0.00	2,508,910.80	121	0.00
£ / R	On 28/04/2016	Any day expiry			20.76570		20.76570		20.58030	20.58030		13.31	0.00	0.00	0	157.00

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 31/05/2016	Any day expiry		20.77090	20.77090		20.58560	20.58560		13.89	0.00	0.00	0	123.00
£ / R	On 13/06/2016	Foreign Exchange Future		20.95660	20.95660		20.76970	20.76970		14.29	0.00	104,783.00	5	57,938.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	19.61140	0.01961	18.08370	0.01808	19.611	19.41	0.03	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	8.52290	0.00852	8.92870	0.00893	8.523	25.28	0.01	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry		21.32890	21.32890		21.13930	21.13930		16.70	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	827.70820	0.82771	937.03820	0.93704	827.708	16.61	0.46	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	92.77610	0.09278	87.40560	0.08741	92.776	20.51	0.08	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		21.37670	21.37670		21.18680	21.18680		16.78	0.00	7,481,845.00	350	17,375.00
£ / R	On 19/09/2016	Foreign Exchange Future	20.51	Call	1,391.77510	1.39178	0.00000	0.00000	1,391.775	16.29	0.67	12,060,858.72	850	850.00
£ / R	On 19/12/2016	Foreign Exchange Future		21.78180	21.78180		21.58900	21.58900		18.42	0.00	0.00	0	5.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	58.01480	0.05801	59.08900	0.05909	58.015	17.67	0.04	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	164.15090	0.16415	187.01450	0.18701	164.151	17.22	0.10	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	1,114.30620	1.11431	1,222.10650	1.22211	1,114.306	18.21	0.42	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	2,118.58030	2.11858	2,263.28170	2.26328	2,118.580	19.32	0.60	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	564.74430	0.56474	535.16310	0.53516	564.744	20.43	0.27	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	278.17790	0.27818	269.23050	0.26923	278.178	22.44	0.15	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future		22.16920	22.16920		21.97350	21.97350		19.42	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry		22.36600	22.36600		22.16720	22.16720		19.77	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future		22.57260	22.57260		22.37520	22.37520			0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future		0.13609	0.13609		0.13469	0.13469		22.52	0.00	0.00	0	4,799.00
¥ / R	On 19/09/2016	Foreign Exchange Future		0.13920	0.13920		0.13777	0.13777		21.66	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future		0.14223	0.14223		0.14078	0.14078		21.25	0.00	0.00	0	5,731.00
€ / R	On 15/04/2016	Any day expiry		16.52080	16.52080		16.36590	16.36590		14.91	0.00	181,728.80	11	0.00
€ / R	On 26/04/2016	Any day expiry		16.54730	16.54730		16.38420	16.38420		18.97	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry		16.55450	16.55450		16.39130	16.39130		18.99	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry		16.55810	16.55810		16.39490	16.39490		19.07	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry		16.65620	16.65620		16.49210	16.49210		19.01	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry		16.66370	16.66370		16.49960	16.49960		19.13	0.00	0.00	0	0.00
€ / R	On 31/05/2016	Any day expiry		16.67880	16.67880		16.51460	16.51460		18.44	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future		16.72800	16.72800		16.56340	16.56340		19.32	0.00	1,973,904.00	118	81,169.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	15.23820	0.01524	18.63720	0.01864	15.238	21.58	0.03	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	134.01360	0.13401	174.16960	0.17417	134.014	18.62	0.19	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	966.54070	0.96654	856.87560	0.85688	966.541	18.69	0.75	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	466.57390	0.46657	558.25290	0.55825	466.574	19.22	0.45	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	679.84790	0.67985	791.32330	0.79132	679.848	19.70	0.57	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	1,258.32830	1.25833	1,396.74330	1.39674	1,258.328	20.92	0.75	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	19.36570	0.01937	18.47740	0.01848	19.366	22.65	0.03	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future		17.10960	17.10960		16.94210	16.94210		20.18	0.00	6,912,278.40	404	7,442.00
€ / R	On 19/12/2016	Foreign Exchange Future		17.47700	17.47700		17.30760	17.30760		20.19	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	627.00110	0.62700	686.38470	0.68638	627.001	19.44	0.32	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	848.61360	0.84861	927.39010	0.92739	848.614	19.72	0.39	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	379.23860	0.37924	361.10410	0.36110	379.239	23.70	0.21	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	21.90	Call	304.61110		0.30461	298.09810	0.29810	304.611	25.73	0.17	0.00	0	2,961.00	
€ / R	On 13/03/2017	Foreign Exchange Future			17.83260		17.83260	17.65870	17.65870			20.30	0.00	0.00	0	2,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.89352		101.89352	101.71312	101.71312				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.09658		99.09658	98.90261	98.90261				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			97.94922		97.94922	97.73877	97.73877				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.13996		100.13996	100.13496	100.13496				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.16511		100.16511	100.15706	100.15706				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.88592		99.88592	99.87638	99.87638				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.47427		100.47427	100.45838	100.45838				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.91628		99.91628	99.89938	99.89938				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.75289		99.75289	99.73428	99.73428				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.41793		100.41793	100.35289	100.35289				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			99.90561		99.90561	99.83931	99.83931				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			99.35530		99.35530	99.28414	99.28414				0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			476.24200		476.24200	477.62400	477.62400				0.00	0.00	0	13.00
AL37	On 04/08/2016	Index Future			485.21000		485.21000	486.62400	486.62400				0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			550.54200		550.54200	552.63600	552.63600				0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			560.90900		560.90900	563.05000	563.05000				0.00	0.00	0	9.00
ALBI	On 05/05/2016	Index Future			499.58800		499.58800	501.76600	501.76600				0.00	0.00	0	507.00
ALBI	On 04/08/2016	Index Future			508.99600		508.99600	511.22100	511.22100				0.00	71,259,440.00	14	147.00
ALBI	On 03/11/2016	Index Future			518.79400		518.79400	521.06200	521.06200				0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.35140		11.35140	11.28360	11.28360			15.39	0.00	6,810,840.00	600	6,776.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.52410		11.52410	11.45530	11.45530			15.78	0.00	4,724,881.00	410	1,430.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.68960		11.68960	11.61910	11.61910			15.90	0.00	0.00	0	330.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.84780		11.84780	11.77580	11.77580			16.03	0.00	0.00	0	4,216.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.47780		11.47780	11.43600	11.43600			15.24	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.70270		11.70270	11.66030	11.66030			15.72	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future			15.32430		15.32430	15.21280	15.21280			18.18	0.00	0.00	0	6,429.00
CHF / R	On 19/09/2016	Foreign Exchange Future			15.69810		15.69810	15.58440	15.58440			19.43	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.27260		2.27260	2.25480	2.25480			18.66	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future			2.30410		2.30410	2.28630	2.28630			19.40	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.25470		2.25470	2.23300	2.23300			20.54	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 19/09/2016	Foreign Exchange Future		2.30800	2.30800		2.28570	2.28570		21.09	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		130.20949	130.20949		130.19593	130.19593			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		10.52894	77.20416		10.46944	77.58797			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future		10.61315	78.67385		10.55151	79.06596			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future		10.69615	76.37942		10.63247	76.77906			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		10.72410	80.97825		10.65454	81.48462			0.00	14,576,085.00	180	7,250.00
ES42	On 04/08/2016	Bond Future		10.80940	82.37748		10.74000	10.74000			0.00	14,827,946.40	180	180.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/05/2016	GOVI		498.29600	498.29600		500.33600	500.33600			0.00	0.00	0	475.00
GOVI	On 04/08/2016	GOVI		507.68000	507.68000		509.76400	509.76400			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI		517.45200	517.45200		519.57700	519.57700			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		1.90630	1.90630		1.89360	1.89360		18.46	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.94380	1.94380		1.93090	1.93090		19.03	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.97820	1.97820		1.96510	1.96510		19.09	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.01060	2.01060		1.99700	1.99700		19.40	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future		125.38560	125.38560		124.97192	124.97192			0.00	0.00	0	4,532.00
I2025	On 04/08/2016	Bond Future		126.51534	126.51534		126.09544	126.09544			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		105.78490	105.78490		105.77398	105.77398			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		107.80752	107.80752		107.79783	107.79783			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		132.62738	132.62738		132.15503	132.15503			0.00	0.00	0	16,932.00
I2038	On 04/08/2016	Bond Future		133.73723	133.73723		133.25775	133.25775			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		133.42144	133.42144		132.82869	132.82869			0.00	0.00	0	12,687.00
I2046	On 04/08/2016	Bond Future		135.97258	135.97258		135.37003	135.37003			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		143.75336	143.75336		143.05019	143.05019			0.00	0.00	0	14,861.00
I2050	On 04/08/2016	Bond Future		144.92428	144.92428		144.20988	144.20988			0.00	121,011,773.80	835	6,610.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/05/2016	Index Future		241.91400	241.91400		241.62900	241.62900			0.00	0.00	0	979.00
IGOV	On 04/08/2016	Index Future		246.49000	246.49000		246.20200	246.20200			0.00	0.00	0	111.00
IGOV	On 03/11/2016	Index Future		251.25400	251.25400		250.96000	250.96000			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future		654.75500	654.75500		654.18600	654.18600			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		666.80200	666.80200		666.22500	666.22500			0.00	0.00	0	157.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.27000	92.73000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.38000	92.62000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.43000	92.57000		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		7.57000	92.43000		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		8.16000	91.84000		8.17000	91.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.25000	91.75000		8.26000	91.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		8.34000	91.66000		8.35000	91.65000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.14460	0.14460		0.14370	0.14370			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.14470	0.14470		0.14400	0.14400			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.14480	0.14480		0.14440	0.14440			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06900	0.06900		0.06860	0.06860			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06290	0.06290		0.06270	0.06270			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future		0.05910	0.05910		0.05890	0.05890			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		10.18060	10.18060		10.05030	10.05030		16.85	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			10.33380		10.33380		10.20240	10.20240		17.26	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.48140		10.48140		10.34800	10.34800		17.41	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.36410		1.36410		1.35980	1.35980			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.37800		1.37800		1.37360	1.37360			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.39140		1.39140		1.38710	1.38710			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.40080		1.40080		1.39630	1.39630			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13210		1.13210		1.12810	1.12810			0.00	0.00	0	10,596.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.13570		1.13570		1.13180	1.13180			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.13950		1.13950		1.13560	1.13560			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.02308		113.97838		8.96320	114.41028		10.20	0.00	1,595,697.32	14	60,630.00
R186	On 05/05/2016	Bond Future	8.75	Call	363.07000		0.36307		498.10000	0.49810	363.070	10.04	0.23	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	2,351.66000		2.35166		2,054.79000	2.05479	2,351.660	10.04	0.77	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	1,819.47000		1.81947		1,566.38000	1.56638	1,819.470	10.07	0.67	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	2,073.14000		2.07314		2,419.15000	2.41915	2,073.140	10.20	0.73	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	17.06000		0.01706		13.28000	0.01328	17.060	10.56	0.02	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	13.98000		0.01398		10.88000	0.01088	13.980	10.57	0.01	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	8.68000		0.00868		6.76000	0.00676	8.680	10.62	0.01	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.07652		110.84393		9.01403	111.28560		11.04	0.00	177,350,288.00	1,600	2,519.00
R186	On 04/08/2016	Bond Future	9.60	Put	1,269.61000		1.26961		0.00000	0.00000	1,269.610	11.25	0.29	179,012,565.60	5,635	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	664.49000		0.66449		599.80000	0.59980	664.490	11.49	0.17	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			297.10135		297.10135		297.07124	297.07124			0.00	3,862,317.55	13	1,944.00
R197	On 04/08/2016	Bond Future			296.28516		296.28516		296.25872	296.25872			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			246.08593		246.08593		246.39586	246.39586		9.10	0.00	129,933,371.04	528	39,026.00
R202	On 04/08/2016	Bond Future			247.34031		247.34031		247.65963	247.65963		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			8.86365		95.88708		8.79357	96.22798		8.00	0.00	1,534,193.28	16	7,427.00
R2023	On 04/08/2016	Bond Future			8.91980		97.71243		8.84594	98.06108		8.22	0.00	0.00	0	253.00
R2023	On 03/11/2016	Bond Future			8.97724		95.64184		8.89962	95.99718		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			7.95428		101.60946		7.87695	101.70696		1.61	0.00	0.00	0	53,304.00
R203	On 04/08/2016	Bond Future			8.01864		103.54372		7.92135	103.64445		1.32	0.00	0.00	0	508.00

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		8.08877	101.34363		7.96200	101.44633		1.13	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/05/2016	Bond Future		9.40870	91.44154		9.35397	91.82783			0.00	0.00	0	17,714.00
R2030	On 04/08/2016	Bond Future		9.46690	89.17397		9.41012	89.56885			0.00	0.00	0	40.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future		9.54328	90.41405		9.48855	90.82416		14.16	0.00	0.00	0	9,421.00
R2032	On 04/08/2016	Bond Future		9.60041	92.13518		9.54376	92.55425		14.75	0.00	0.00	0	136.00
R2032	On 03/11/2016	Bond Future		9.65409	89.73084		9.59562	90.15800		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		9.63267	95.17749		9.57289	95.66831			0.00	0.00	0	5,151.00
R2035	On 04/08/2016	Bond Future		9.68703	96.98932		9.62523	97.49077			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		9.69863	91.68736		9.63386	92.21529		15.52	0.00	0.00	0	41,608.00
R2037	On 05/05/2016	Bond Future	9.67	Call	1,204.68000	1.20468	1,506.92000	1.50692	1,204.680	15.37	0.48	0.00	0	500.00
R2037	On 04/08/2016	Bond Future		9.75714	89.17394		9.69020	89.71316		16.97	0.00	0.00	0	221.00
R2037	On 03/11/2016	Bond Future		9.80781	90.87243		9.73890	91.42196		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		8.32533	102.31694		8.24951	102.49136		3.13	0.00	1,535,981,903.28	15,012	25,812.00
R204	On 04/08/2016	Bond Future		8.40556	100.22340		8.32014	100.40249		3.13	0.00	0.00	0	712.00
R204	On 03/11/2016	Bond Future		8.48006	102.13219		8.38370	102.31474		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		9.76369	95.43904		9.69893	96.00165		16.10	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future		9.82259	92.74654		9.75567	93.32121		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		9.79841	92.43243		9.72860	93.04144		16.72	0.00	0.00	0	20,427.00
R2044	On 04/08/2016	Bond Future		9.85613	89.80799		9.78406	90.42978		18.31	0.00	0.00	0	100.00
R2044	On 03/11/2016	Bond Future		9.90626	91.51854		9.83213	92.15218		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		9.79211	91.54433		9.71723	92.21111		17.25	0.00	0.00	0	62,509.00
R2048	On 04/08/2016	Bond Future		9.84435	93.28696		9.76713	93.96769		18.01	0.00	0.00	0	1,241.00
R2048	On 03/11/2016	Bond Future		9.89605	90.62487		9.81660	91.31857		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

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			8.51385		98.36949		8.43845	98.59837		4.49	0.00	1,558,369,460.58	15,842	59,443.00
R207	On 05/05/2016	Bond Future	7.56	Call	0.50000		0.00050		1.38000	0.00138	0.500	4.31	0.00	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.58887		96.59761		8.50662	96.83216		4.62	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			8.68664		96.79775		8.58856	97.04201		4.13	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,713.77000		1.71377		1,858.40000	1.85840	1,713.770	4.12	0.57	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			8.63549		93.33140		8.56531	93.59459		6.07	0.00	0.00	0	46,398.00
R208	On 04/08/2016	Bond Future			8.69901		95.10805		8.62395	95.37752		6.11	0.00	0.00	0	243.00
R208	On 03/11/2016	Bond Future			8.75817		93.51653		8.67812	93.79117		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			9.57170		71.37115		9.51191	71.77871		16.15	0.00	356,855.75	5	30,575.00
R209	On 05/05/2016	Bond Future	8.25	Call	0.14000		0.00014		0.35000	0.00035	0.140	15.67	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	80.77000		0.08077		125.10000	0.12510	80.770	15.79	0.07	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.62188		72.72976		9.56024	73.14605		16.95	0.00	0.00	0	190.00
R209	On 04/08/2016	Bond Future	9.40	Call	2,003.89000		2.00389		2,199.62000	2.19962	2,003.890	16.67	0.43	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,611.09000		2.61109		2,840.48000	2.84048	2,611.090	16.76	0.51	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,425.74000		2.42574		2,255.16000	2.25516	2,425.740	16.81	0.45	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	1,056.50000		1.05650		967.41000	0.96741	1,056.500	17.19	0.25	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,785.69000		6.78569		7,142.70000	7.14270	6,785.690	17.45	0.83	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.66875		70.96412		9.60537	71.38841		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			182.55342		182.55342		182.53449	182.53449			0.00	0.00	0	1,441.00
R210	On 04/08/2016	Bond Future			186.04396		186.04396		186.02706	186.02706			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			138.19629		138.19629		138.19798	138.19798			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			139.07893		139.07893		139.08249	139.08249			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		144.09019	144.09019		144.07585	144.07585			0.00	0.00	0	3,488.00
R212	On 04/08/2016	Bond Future		144.91380	144.91380		144.90102	144.90102			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		9.44198	82.07878		9.38720	82.45159		13.89	0.00	0.00	0	47,701.00
R213	On 04/08/2016	Bond Future		9.49290	83.64119		9.43623	84.02221		14.52	0.00	0.00	0	562.00
R213	On 03/11/2016	Bond Future		9.54359	81.68317		9.48515	82.07147		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		9.70651	71.35886		9.63665	71.84988		16.84	0.00	0.00	0	32,450.00
R214	On 04/08/2016	Bond Future		9.75588	72.71732		9.68392	73.21861		17.64	0.00	0.00	0	210.00
R214	On 04/08/2016	Bond Future	8.55	Call	358.51000	0.35851	424.59000	0.42459	358.510	17.17	0.11	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,488.33000	1.48833	1,676.96000	1.67696	1,488.330	17.31	0.34	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,957.04000	4.95704	5,331.32000	5.33132	4,957.040	17.90	0.71	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,740.16000	9.74016	10,209.07000	10.20907	9,740.160	18.52	0.92	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future		9.80473	70.80479		9.73076	71.31573		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		26,105.07000	26,105.07000		25,877.91000	25,877.91000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future		26,619.29000	26,619.29000		26,389.11000	26,389.11000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		10.87640	10.87640		10.76140	10.76140		16.30	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		11.07230	11.07230		10.95350	10.95350		16.75	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.10160	5.10160		5.07410	5.07410		15.03	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.07710	5.07710		5.04830	5.04830		15.41	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.54960	1.54960		1.53760	1.53760			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.48300	1.48300		1.46050	1.46050			0.00	0.00	0	0.00

Total for Derivatives : 4,500,033,824.27 87,641 3 644 484.00

Grand Total: 4,500,033,824.27 87,641 3 644 484.00