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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/04/2016

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 29/04/2016	Any day expiry	14.17790	14.17790		14.28050	14.28050		12.91	0.00	12,572,620.00	887	0.00	
\$ / R	On 03/05/2016	Any day expiry	14.17960	14.17960		14.28050	14.28050		15.55	0.00	0.00	0	0.00	
\$ / R	On 03/05/2016	Any day expiry	14.42	Put	268.54940	0.26855	194.87000	0.19487	268.549	18.17	0.81	0.00	0	1,000.00
\$ / R	On 03/05/2016	Any day expiry	14.87	Put	694.06210	0.69406	596.50750	0.59651	694.062	23.54	0.97	0.00	0	18,400.00
\$ / R	On 03/05/2016	Any day expiry	15.03	Call	1.49460	0.00149	3.41200	0.00341	1.495	24.51	0.01	0.00	0	18,400.00
\$ / R	On 04/05/2016	Any day expiry	14.17960	14.17960		14.27120	14.27120		16.87	0.00	0.00	0	733.00	
\$ / R	On 06/05/2016	Any day expiry	14.18250	14.18250		14.27710	14.27710		18.25	0.00	0.00	0	0.00	
\$ / R	On 09/05/2016	Any day expiry	14.19110	14.19110		14.28600	14.28600		17.30	0.00	0.00	0	0.00	
\$ / R	On 09/05/2016	Any day expiry	14.55	Call	46.16130	0.04616	66.50680	0.06651	46.161	17.71	0.20	0.00	0	2,500.00
\$ / R	On 10/05/2016	Any day expiry	14.19390	14.19390		14.28900	14.28900		17.39	0.00	0.00	0	825.00	
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	218.86400	0.21886	166.03410	0.16603	218.864	17.49	0.57	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	14.44	Put	325.11410	0.32511	258.70660	0.25871	325.114	17.68	0.71	0.00	0	1,000.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	2.82050	0.00282	3.42810	0.00343	2.821	23.11	0.01	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry	14.20250	14.20250		14.29760	14.29760		17.57	0.00	0.00	0	616.00	
\$ / R	On 16/05/2016	Any day expiry	14.21110	14.21110		14.30630	14.30630		17.11	0.00	0.00	0	1,880.00	
\$ / R	On 17/05/2016	Any day expiry	14.21400	14.21400		14.30920	14.30920		17.18	0.00	0.00	0	100.00	

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 17/05/2016	Any day expiry	14.46	Put	369.19180	0.36919	308.03830	0.30804	369.192	17.73	0.66	0.00	0	1,000.00
\$ / R	On 18/05/2016	Any day expiry			14.21680	14.21680	14.31210	14.31210		17.23	0.00	0.00	0	0.00
\$ / R	On 18/05/2016	Any day expiry	14.28	Put	258.69090	0.25869	209.79800	0.20980	258.691	17.40	0.54	0.00	0	15,000.00
\$ / R	On 19/05/2016	Any day expiry			14.21970	14.21970	14.31500	14.31500		17.27	0.00	0.00	0	0.00
\$ / R	On 20/05/2016	Any day expiry			14.22260	14.22260	14.31780	14.31780		17.32	0.00	0.00	0	4,700.00
\$ / R	On 23/05/2016	Any day expiry			14.23120	14.23120	14.32650	14.32650		17.11	0.00	0.00	0	0.00
\$ / R	On 24/05/2016	Any day expiry			14.23400	14.23400	14.32940	14.32940		17.15	0.00	0.00	0	0.00
\$ / R	On 24/05/2016	Any day expiry	14.48	Put	405.59370	0.40559	347.24860	0.34725	405.594	17.65	0.64	0.00	0	1,000.00
\$ / R	On 25/05/2016	Any day expiry			14.23690	14.23690	14.33230	14.33230		17.20	0.00	0.00	0	285.00
\$ / R	On 27/05/2016	Any day expiry			14.24260	14.24260	14.33800	14.33800		17.26	0.00	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	0.26360	0.00026	0.22120	0.00022	0.264	22.33	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	40.67110	0.04067	32.91780	0.03292	40.671	16.88	0.12	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	14.25	Put	275.45970	0.27546	232.49640	0.23250	275.460	17.26	0.49	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	5.78930	0.00579	7.74970	0.00775	5.789	21.39	0.02	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	2.18440	0.00218	2.72390	0.00272	2.184	23.27	0.01	0.00	0	150.00
\$ / R	On 30/05/2016	Any day expiry			14.25120	14.25120	14.34670	14.34670		16.96	0.00	0.00	0	930.00
\$ / R	On 31/05/2016	Any day expiry			14.25410	14.25410	14.34960	14.34960		17.00	0.00	5,234,704.50	367	1,733.00
\$ / R	On 31/05/2016	Any day expiry	14.50	Put	436.97200	0.43697	380.61520	0.38062	436.972	17.55	0.62	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry			14.27130	14.27130	14.36690	14.36690		17.12	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	1.74720	0.00175	1.50160	0.00150	1.747	19.56	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	47.21890	0.04722	59.18810	0.05919	47.219	19.62	0.11	0.00	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry			14.27410	14.27410	14.36980	14.36980		17.20	0.00	0.00	0	0.00
\$ / R	On 07/06/2016	Any day expiry	14.52	Put	470.95390	0.47095	416.03290	0.41603	470.954	17.78	0.60	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			14.27700	14.27700	14.37270	14.37270		17.37	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	528.78090	0.52878	470.88810	0.47089	528.781	18.01	0.64	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	30.94990	0.03095	39.27760	0.03928	30.950	20.40	0.07	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			14.27980	14.27980	14.37560	14.37560		17.44	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.29130	14.29130	14.38710	14.38710		17.46	0.00	708,905,645.20	49,604	618,514.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	3.16030	0.00316	2.94770	0.00295	3.160	19.82	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	12.06860	0.01207	10.78120	0.01078	12.069	16.37	0.04	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	16.54490	0.01654	13.75080	0.01375	16.545	16.43	0.05	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	31.47030	0.03147	25.99320	0.02599	31.470	16.55	0.08	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	863.37350	0.86337	946.80520	0.94681	863.374	16.74	0.84	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	72.07350	0.07207	59.70520	0.05971	72.074	16.74	0.16	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	77.66370	0.07766	64.39580	0.06440	77.664	16.76	0.17	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	214.25370	0.21425	183.35000	0.18335	214.254	17.17	0.36	0.00	0	50,071.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.10	Put	256.11720	0.25612	221.07500	0.22108	256.117	17.27	0.40	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	302.66290	0.30266	263.39210	0.26339	302.663	17.36	0.45	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	327.68670	0.32769	286.28160	0.28628	327.687	17.41	0.47	0.00	0	51,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	442.53560	0.44254	390.38700	0.39039	442.536	17.77	0.56	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	474.23830	0.47424	420.03470	0.42003	474.238	17.87	0.58	0.00	0	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.70	Call	202.12460	0.20212	236.03700	0.23604	202.125	18.29	0.34	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	180.77130	0.18077	211.87570	0.21188	180.771	18.45	0.31	0.00	0	25,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	684.46090	0.68446	619.08820	0.61909	684.461	18.49	0.69	0.00	0	26,500.00

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 13/06/2016	Foreign Exchange Future	14.85	Put	722.47960	0.72248	655.45970	0.65546	722.480	18.60	0.71	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	146.15500	0.14616	172.43490	0.17243	146.155	18.77	0.26	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	808.71020	0.80871	738.29400	0.73829	808.710	18.83	0.74	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	816.71570	0.81672	746.00550	0.74601	816.716	18.85	0.75	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	132.18840	0.13219	156.41650	0.15642	132.188	18.91	0.24	0.00	0	56,883.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	840.88840	0.84089	769.31650	0.76932	840.888	18.91	0.76	0.00	0	7,840.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.10	Call	114.25310	0.11425	135.90300	0.13590	114.253	19.11	0.22	0.00	0	17,283.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	43.28440	0.04328	52.64590	0.05265	43.284	20.40	0.09	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	33.57500	0.03357	41.76670	0.04177	33.575	20.56	0.07	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	28.28200	0.02828	35.28880	0.03529	28.282	20.67	0.06	0.00	0	650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,736.98200	1.73698	1,648.18880	1.64819	1,736.982	20.67	0.94	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	23.78440	0.02378	29.75870	0.02976	23.784	20.78	0.06	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	18.94800	0.01895	23.78010	0.02378	18.948	20.93	0.05	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,986.67360	1.98667	1,895.47160	1.89547	1,986.674	20.96	0.96	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	16.74910	0.01675	21.05020	0.02105	16.749	21.00	0.04	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	15.60500	0.01561	19.62690	0.01963	15.605	21.05	0.04	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	2,220.43740	2.22044	2,127.69850	2.12770	2,220.437	21.22	0.97	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	11.12370	0.01112	14.03000	0.01403	11.124	21.26	0.03	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	2,367.66650	2.36767	2,274.22200	2.27422	2,367.666	21.39	0.98	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	8.64920	0.00865	10.92270	0.01092	8.649	21.41	0.02	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	5.39990	0.00540	6.82360	0.00682	5.400	21.70	0.01	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	5.20680	0.00521	6.57940	0.00658	5.207	21.72	0.01	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	4.75360	0.00475	6.00550	0.00601	4.754	21.77	0.01	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	2,713.45360	2.71345	2,618.90550	2.61891	2,713.454	21.77	0.99	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	4.26080	0.00426	5.38130	0.00538	4.261	21.84	0.01	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	4.03390	0.00403	5.09350	0.00509	4.034	21.87	0.01	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	2.79820	0.00280	2.77630	0.00278	2.798	26.11	0.01	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	2.76130	0.00276	2.73430	0.00273	2.761	26.46	0.01	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	2.72300	0.00272	2.69050	0.00269	2.723	26.85	0.01	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	2.71400	0.00271	2.68010	0.00268	2.714	26.95	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	2.60250	0.00260	2.55030	0.00255	2.603	28.47	0.01	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	2.57160	0.00257	2.51310	0.00251	2.572	29.06	0.01	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	1.31700	0.00132	1.50380	0.00150	1.317	29.06	0.00	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry	14.29410		14.29410		14.39000	14.39000		17.52	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	503.69260	0.50369	448.61640	0.44862	503.693	18.01	0.59	0.00	0	1,000.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	25.82470	0.02582	32.39430	0.03239	25.825	20.80	0.06	0.00	0	10,000.00
\$ / R	On 15/06/2016	Any day expiry	14.29700		14.29700		14.39290	14.39290		17.57	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.31410		14.31410		14.41030	14.41030		17.64	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	533.46290	0.53346	478.22780	0.47823	533.463	18.16	0.58	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry	14.32260		14.32260		14.41890	14.41890		17.78	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	994.05270	0.99405	920.74410	0.92074	994.053	19.48	0.76	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	22.21400	0.02221	26.53120	0.02653	22.214	22.04	0.05	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry	14.33400		14.33400		14.43050	14.43050		17.85	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	3.96590	0.00397	3.49420	0.00349	3.966	20.82	0.01	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 28/06/2016	Any day expiry	13.50	Put	102.69440	0.10269	87.30490	0.08730	102.694	17.06	0.18	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	562.06740	0.56207	505.75720	0.50576	562.067	18.30	0.58	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	28.01470	0.02801	32.59860	0.03260	28.015	22.04	0.05	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	16.86980	0.01687	19.61810	0.01962	16.870	22.72	0.03	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			14.33690	14.33690	14.43340	14.43340		17.89	0.00	0.00	0	0.00
\$ / R	On 30/06/2016	Any day expiry			14.33980	14.33980	14.43630	14.43630		17.92	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry			14.35400	14.35400	14.45070	14.45070		17.87	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	587.42680	0.58743	532.30660	0.53231	587.427	18.35	0.57	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry			14.37400	14.37400	14.47100	14.47100		17.87	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	14.62	Put	611.45030	0.61145	557.22850	0.55723	611.450	18.38	0.57	0.00	0	12,000.00
\$ / R	On 26/07/2016	Any day expiry			14.41410	14.41410	14.51150	14.51150		17.94	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	2,260.42610	2.26043	2,173.51250	2.17351	2,260.426	21.97	0.90	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	22.30280	0.02230	25.41530	0.02542	22.303	25.02	0.03	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			14.41690	14.41690	14.51440	14.51440		17.96	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	9.48710	0.00949	8.05290	0.00805	9.487	19.80	0.02	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	147.68920	0.14769	131.02100	0.13102	147.689	17.13	0.21	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	49.00490	0.04900	55.74590	0.05575	49.005	22.89	0.07	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	38.33900	0.03834	43.24230	0.04324	38.339	23.50	0.06	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			14.41980	14.41980	14.51730	14.51730		17.97	0.00	0.00	0	265.00
\$ / R	On 11/08/2016	Any day expiry			14.46030	14.46030	14.55830	14.55830		18.08	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	48.01000	0.04801	43.11370	0.04311	48.010	17.55	0.08	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	243.70210	0.24370	270.02040	0.27002	243.702	20.02	0.27	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			14.47200	14.47200	14.57020	14.57020		18.07	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			14.47790	14.47790	14.57610	14.57610		18.19	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,569.62060	1.56962	1,494.00850	1.49401	1,569.621	20.60	0.77	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	66.31500	0.06632	74.45820	0.07446	66.315	23.07	0.08	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			14.50420	14.50420	14.60270	14.60270		18.25	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	12.66640	0.01267	10.41200	0.01041	12.666	18.36	0.02	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	188.76390	0.18876	169.77180	0.16977	188.764	17.30	0.22	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	68.21860	0.06822	74.36500	0.07436	68.219	23.74	0.08	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	61.43000	0.06143	66.84870	0.06685	61.430	24.31	0.07	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			14.51300	14.51300	14.61160	14.61160		18.19	0.00	0.00	0	2,610.00
\$ / R	On 06/09/2016	Any day expiry			14.53640	14.53640	14.63520	14.63520		18.29	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			14.54230	14.54230	14.64110	14.64110		18.31	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	286.00630	0.28601	260.42600	0.26043	286.006	17.39	0.29	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	104.48980	0.10449	114.89950	0.11490	104.490	22.70	0.11	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			14.54520	14.54520	14.64410	14.64410		18.33	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			14.55690	14.55690	14.65590	14.65590		18.31	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	897.76650	0.89777	841.15650	0.84116	897.766	18.96	0.57	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	62.87570	0.06288	67.03120	0.06703	62.876	25.86	0.07	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			14.56270	14.56270	14.66180	14.66180		18.33	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.57450	14.57450	14.67370	14.67370		18.31	0.00	12,898,432.50	885	183,314.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	152.24550	0.15225	136.58810	0.13659	152.245	17.20	0.17	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	272.17870	0.27218	247.67850	0.24768	272.179	17.37	0.27	0.00	0	2,800.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	625.65510	0.62566	579.90970	0.57991	625.655	18.25	0.46	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	656.95460	0.65695	707.40470	0.70740	656.955	18.39	0.52	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	742.35700	0.74236	690.60800	0.69061	742.357	18.55	0.51	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	510.02700	0.51003	550.87810	0.55088	510.027	19.03	0.43	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	231.27690	0.23128	252.20850	0.25221	231.277	21.14	0.22	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	198.93960	0.19894	217.14430	0.21714	198.940	21.48	0.19	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	181.23250	0.18123	197.91140	0.19791	181.233	21.70	0.18	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	176.80520	0.17681	193.09860	0.19310	176.805	21.75	0.18	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	147.16330	0.14716	160.82810	0.16083	147.163	22.18	0.15	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	110.14110	0.11014	119.52570	0.11953	110.141	22.94	0.11	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	101.18790	0.10119	108.06150	0.10806	101.188	23.41	0.11	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	40.54360	0.04054	45.96100	0.04596	40.544	26.23	0.04	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			14.60080	14.60080	14.70030	14.70030		18.43	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	14.65090	0.01465	12.46580	0.01247	14.651	17.07	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	224.29730	0.22430	203.31840	0.20332	224.297	17.35	0.22	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	93.05500	0.09306	98.87220	0.09887	93.055	24.56	0.09	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	87.99360	0.08799	93.40420	0.09340	87.994	24.92	0.09	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			14.68280	14.68280	14.78310	14.78310		18.57	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	15.54500	0.01555	12.80970	0.01281	15.545	16.18	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	250.33190	0.25033	227.84170	0.22784	250.332	17.38	0.23	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	111.42000	0.11442	118.20720	0.11821	111.420	25.26	0.10	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	108.86090	0.10886	115.44310	0.11544	108.861	25.43	0.10	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			14.77900	14.77900	14.88080	14.88080		18.73	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	15.46450	0.01546	14.26030	0.01426	15.465	15.23	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	279.00360	0.27900	257.12050	0.25712	279.004	17.47	0.23	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	127.72620	0.12773	138.04370	0.13804	127.726	25.82	0.10	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.82550	14.82550	14.92820	14.92820		18.83	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.84010	14.84010	14.94300	14.94300		18.82	0.00	69,243,906.60	4,666	60,771.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	22.09050	0.02209	18.78520	0.01879	22.091	15.67	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	220.84900	0.22085	204.20730	0.20421	220.849	17.36	0.18	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	253.20890	0.25321	234.58660	0.23459	253.209	17.42	0.20	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	294.39500	0.29439	273.34760	0.27335	294.395	17.48	0.23	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	355.92900	0.35593	331.45710	0.33146	355.929	17.58	0.26	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	702.97990	0.70298	660.74380	0.66074	702.980	18.42	0.41	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	772.15990	0.77216	727.52580	0.72753	772.160	18.57	0.43	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	810.76410	0.81076	764.84480	0.76484	810.764	18.65	0.45	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	867.50600	0.86751	819.78690	0.81979	867.506	18.76	0.46	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	932.61140	0.93261	882.36940	0.88237	932.611	18.90	0.48	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	975.47490	0.97547	923.60290	0.92360	975.475	19.00	0.49	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	987.87980	0.98788	935.64770	0.93565	987.880	19.02	0.50	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,115.64660	1.11565	1,059.89210	1.05989	1,115.647	19.29	0.53	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,122.20670	1.12221	1,066.28530	1.06629	1,122.207	19.30	0.53	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	690.63600	0.69064	733.76390	0.73376	690.636	19.57	0.44	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,320.57930	1.32058	1,259.18820	1.25919	1,320.579	19.72	0.58	0.00	0	69,895.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	660.67930	0.66068	702.18820	0.70219	660.679	19.72	0.42	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,370.45590	1.37046	1,307.96180	1.30796	1,370.456	19.83	0.59	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,538.99960	1.53900	1,473.05290	1.47305	1,539.000	20.17	0.62	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,690.93920	1.69094	1,622.20430	1.62220	1,690.939	20.47	0.65	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,846.37810	1.84638	1,775.52430	1.77552	1,846.378	20.74	0.67	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,062.79570	2.06280	1,988.59580	1.98860	2,062.796	21.11	0.70	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,111.83240	2.11183	2,036.93210	2.03693	2,111.832	21.19	0.71	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,244.13960	2.24414	2,167.45450	2.16745	2,244.140	21.41	0.73	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	371.74760	0.37175	396.48850	0.39649	371.748	21.60	0.26	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	359.57750	0.35958	383.51750	0.38352	359.578	21.71	0.25	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	352.21310	0.35221	375.66030	0.37566	352.213	21.78	0.25	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	268.21920	0.26822	282.35840	0.28236	268.219	22.93	0.19	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	244.95000	0.24495	257.35740	0.25736	244.950	23.56	0.18	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	240.84670	0.24085	252.94580	0.25295	240.847	23.68	0.17	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	216.91610	0.21692	227.22280	0.22722	216.916	24.47	0.16	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	194.77420	0.19477	203.41430	0.20341	194.774	25.36	0.14	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	186.58300	0.18658	199.11860	0.19912	186.583	25.38	0.13	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	184.69740	0.18470	198.18770	0.19819	184.697	25.38	0.13	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	171.09890	0.17110	186.28110	0.18628	171.099	25.38	0.12	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	162.54750	0.16255	177.12860	0.17713	162.548	25.38	0.12	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	128.70270	0.12870	140.81270	0.14081	128.703	25.38	0.10	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	125.37310	0.12537	137.23140	0.13723	125.373	25.38	0.10	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	121.48280	0.12148	133.04460	0.13304	121.483	25.38	0.09	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	112.83540	0.11284	123.72950	0.12373	112.835	25.38	0.09	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	105.32000	0.10532	115.62340	0.11562	105.320	25.38	0.08	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	100.92900	0.10093	110.88260	0.11088	100.929	25.38	0.08	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	93.65220	0.09365	103.01770	0.10302	93.652	25.38	0.08	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	90.68580	0.09069	99.80860	0.09981	90.686	25.38	0.07	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	67.67120	0.06767	74.84240	0.07484	67.671	25.38	0.06	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	64.06300	0.06406	70.91580	0.07092	64.063	25.38	0.05	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	56.12880	0.05613	62.26770	0.06227	56.129	25.38	0.05	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	54.29540	0.05430	60.26660	0.06027	54.295	25.38	0.05	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.08710	15.08710	15.19620	15.19620		19.11	0.00	4,526,130.00	300	4,747.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,159.58050	1.15958	1,107.96330	1.10796	1,159.581	19.28	0.49	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,242.35010	1.24235	1,188.60470	1.18860	1,242.350	19.44	0.50	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,469.78310	1.46978	1,410.70850	1.41071	1,469.783	19.87	0.55	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,497.52870	1.49753	1,437.84730	1.43785	1,497.529	19.92	0.55	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,259.95650	2.25996	2,186.69080	2.18669	2,259.956	21.27	0.67	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	356.61810	0.35662	374.17130	0.37417	356.618	23.47	0.21	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	355.78380	0.35578	373.27810	0.37328	355.784	23.49	0.21	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	314.18260	0.31418	328.63400	0.32863	314.183	24.45	0.19	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	290.90150	0.29090	303.62180	0.30362	290.902	25.10	0.17	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	134.11200	0.13411	143.74930	0.14375	134.112	25.56	0.09	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.35940	15.35940	15.47060	15.47060		19.60	0.00	0.00	0	1,300.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017		Foreign Exchange Future	15.59140	15.59140		15.69770	15.69770		20.21	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2016		Foreign Exchange Future	14.29130	14.29130		14.38710	14.38710		17.46	0.00	285,826.00	20	978.00
\$ / R MAXI	On 19/09/2016		Foreign Exchange Future	14.57450	14.57450		14.67370	14.67370		18.31	0.00	0.00	0	331.00
\$ / R MAXI	On 19/12/2016		Foreign Exchange Future	14.84010	14.84010		14.94300	14.94300		18.82	0.00	0.00	0	22.00
\$ / R MAXI	On 13/03/2017		Foreign Exchange Future	15.08710	15.08710		15.19620	15.19620		19.11	0.00	0.00	0	54.00
£ / R	On 31/05/2016		Any day expiry	20.75910	20.75910		20.81900	20.81900		12.81	0.00	0.00	0	123.00
£ / R	On 13/06/2016		Foreign Exchange Future	20.92630	20.92630		20.97560	20.97560		13.46	0.00	460,378.60	22	57,258.00
£ / R	On 13/06/2016	24.30	Call	6.58830	0.00659		7.56130	0.00756	6.588	19.02	0.01	0.00	0	1,300.00
£ / R	On 13/06/2016	26.50	Call	4.19660	0.00420		4.69940	0.00470	4.197	26.72	0.01	0.00	0	2,600.00
£ / R	On 08/09/2016		Any day expiry	21.30120	21.30120		21.35320	21.35320		15.23	0.00	0.00	0	0.00
£ / R	On 08/09/2016	21.20	Put	723.91650	0.72392		705.13370	0.70513	723.916	15.18	0.46	0.00	0	12,264.00
£ / R	On 08/09/2016	25.85	Call	46.10920	0.04611		47.54240	0.04754	46.109	18.73	0.05	0.00	0	12,264.00
£ / R	On 19/09/2016		Foreign Exchange Future	21.35050	21.35050		21.40290	21.40290		15.42	0.00	0.00	0	24,275.00
£ / R	On 19/12/2016		Foreign Exchange Future	21.75460	21.75460		21.81180	21.81180		16.98	0.00	0.00	0	5.00
£ / R	On 19/12/2016	17.13	Put	51.45030	0.05145		49.78980	0.04979	51.450	17.69	0.04	0.00	0	4,885.00
£ / R	On 19/12/2016	18.41	Put	132.71470	0.13271		127.61060	0.12761	132.715	16.60	0.09	0.00	0	783.00
£ / R	On 19/12/2016	21.41	Put	990.65070	0.99065		973.10240	0.97310	990.651	16.76	0.43	0.00	0	4,885.00
£ / R	On 19/12/2016	23.01	Put	2,004.92110	2.00492		1,975.48290	1.97548	2,004.921	17.93	0.63	0.00	0	783.00
£ / R	On 19/12/2016	24.46	Call	447.46240	0.44746		467.01590	0.46702	447.462	19.07	0.24	0.00	0	4,885.00
£ / R	On 19/12/2016	26.94	Call	192.49310	0.19249		202.04860	0.20205	192.493	20.89	0.12	0.00	0	783.00
£ / R	On 13/03/2017		Foreign Exchange Future	22.13310	22.13310		22.19990	22.19990		17.99	0.00	0.00	0	0.00
£ / R	On 25/04/2017		Any day expiry	22.33010	22.33010		22.40290	22.40290		18.34	0.00	0.00	0	73.00
£ / R	On 19/06/2017		Foreign Exchange Future	22.55230	22.55230		22.62200	22.62200			0.00	0.00	0	0.00
¥ / R	On 13/06/2016		Foreign Exchange Future	0.13362	0.13362		0.13264	0.13264		22.56	0.00	0.00	0	4,799.00
¥ / R	On 19/09/2016		Foreign Exchange Future	0.13671	0.13671		0.13573	0.13573		21.36	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016		Foreign Exchange Future	0.13970	0.13970		0.13873	0.13873		20.86	0.00	0.00	0	5,961.00
€ / R	On 29/04/2016		Any day expiry	16.21130	16.21130		16.16580	16.16580		12.74	0.00	0.00	0	0.00
€ / R	On 25/05/2016		Any day expiry	16.30960	16.30960		16.23110	16.23110		17.89	0.00	0.00	0	74.00
€ / R	On 27/05/2016		Any day expiry	16.31670	16.31670		16.23810	16.23810		18.00	0.00	0.00	0	0.00
€ / R	On 31/05/2016		Any day expiry	16.33110	16.33110		16.25230	16.25230		17.83	0.00	0.00	0	1.00
€ / R	On 13/06/2016		Foreign Exchange Future	16.38260	16.38260		16.30510	16.30510		18.27	0.00	5,324,345.00	325	72,098.00
€ / R	On 13/06/2016	14.20	Put	8.31320	0.00831		8.13660	0.00814	8.313	20.02	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	15.70	Put	150.15840	0.15016		170.70600	0.17071	150.158	17.93	0.24	0.00	0	2,912.00
€ / R	On 13/06/2016	15.96	Call	654.46640	0.65447		604.87410	0.60487	654.466	18.05	0.67	0.00	0	6,000.00
€ / R	On 13/06/2016	16.63	Put	565.21770	0.56522		615.14360	0.61514	565.218	18.61	0.58	0.00	0	7,000.00
€ / R	On 13/06/2016	17.00	Put	822.72410	0.82272		881.34190	0.88134	822.724	19.17	0.70	0.00	0	564.00
€ / R	On 13/06/2016	17.79	Put	1,482.32010	1.48232		1,552.23240	1.55223	1,482.320	20.33	0.87	0.00	0	3,500.00
€ / R	On 13/06/2016	19.85	Call	6.65370	0.00665		7.11800	0.00712	6.654	24.37	0.01	0.00	0	3,500.00
€ / R	On 19/09/2016		Foreign Exchange Future	16.76180	16.76180		16.68270	16.68270		19.01	0.00	821,328.20	49	8,656.00
€ / R	On 19/09/2016	17.00	Call	699.08740	0.69909		672.51830	0.67252	699.087	19.29	0.48	0.00	0	700.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 19/12/2016	Foreign Exchange Future			17.12680		17.12680		17.04940	17.04940		19.23	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	672.72840		0.67273		710.41370	0.71041	672.728	18.59	0.36	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	923.03510		0.92304		966.29970	0.96630	923.035	19.02	0.44	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	273.11990		0.27312		269.47190	0.26947	273.120	23.39	0.17	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	220.91020		0.22091		218.45700	0.21846	220.910	25.56	0.14	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			17.47080		17.47080		17.40040	17.40040		19.33	0.00	0.00	0	2,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.34155		101.34155		101.78969	101.78969			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			98.54198		98.54198		99.00200	99.00200			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			97.39222		97.39222		97.86245	97.86245			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.13750		100.13750		100.15268	100.15268			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.15366		100.15366		100.18088	100.18088			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.89711		99.89711		99.93714	99.93714			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.46528		100.46528		100.53831	100.53831			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.88569		99.88569		99.97343	99.97343			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.69649		99.69649		99.79795	99.79795			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.00204		100.00204		100.26193	100.26193			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			99.46173		99.46173		99.73644	99.73644			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			98.88571		98.88571		99.17427	99.17427			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			478.27500		478.27500		476.70500	476.70500			0.00	0.00	0	1.00
AL37	On 04/08/2016	Index Future			487.24600		487.24600		485.65000	485.65000			0.00	68,214,440.00	14	14.00
AL37	On 03/11/2016	Index Future			496.59900		496.59900		494.97800	494.97800			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			552.62600		552.62600		549.62400	549.62400			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			562.99200		562.99200		559.93800	559.93800			0.00	0.00	0	9.00
AL7T	On 03/11/2016	Index Future			573.79800		573.79800		570.69200	570.69200			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			502.04700		502.04700		499.32200	499.32200			0.00	331,351,020.00	66	262.00
ALBI	On 04/08/2016	Index Future			511.46500		511.46500		508.69200	508.69200			0.00	337,566,900.00	66	380.00
ALBI	On 03/11/2016	Index Future			521.28200		521.28200		518.46200	518.46200			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future			531.76300		531.76300		528.88000	528.88000			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.87770		10.87770		10.95600	10.95600		14.58	0.00	271,942.50	25	7,739.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.04930		11.04930		11.13140	11.13140		15.20	0.00	0.00	0	1,434.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.21360		11.21360		11.29830	11.29830		15.36	0.00	0.00	0	380.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.36930		11.36930		11.45710	11.45710		15.42	0.00	0.00	0	4,348.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.41170		11.41170		11.47850	11.47850		14.44	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.63750		11.63750		11.70710	11.70710		15.19	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CHF / R	On 13/06/2016	Foreign Exchange Future	14.93700		14.93700		14.86470	14.86470		17.34	0.00	0.00	0	3,909.00
CHF / R	On 19/09/2016	Foreign Exchange Future	15.30380		15.30380		15.23070	15.23070		18.63	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.19970		2.19970		2.21400	2.21400		17.23	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.23140		2.23140		2.24610	2.24610		18.36	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.20230		2.20230		2.19050	2.19050		18.74	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.25390		2.25390		2.24210	2.24210		19.84	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	131.26672		131.26672		131.22867	131.22867			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future	132.09446		132.09446		132.05756	132.05756			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	10.45970		77.65108		10.53579	77.16017			0.00	0.00	0	1,934.00
ES33	On 04/08/2016	Bond Future	10.54253		79.12334		10.62108	78.62363			0.00	0.00	0	8,776.00
ES33	On 03/11/2016	Bond Future	10.62388		76.83322		10.70488	76.32489			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.70058		78.37893		10.78447	77.85936			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	10.63971		81.59329		10.71580	81.03838			0.00	0.00	0	7,250.00
ES42	On 04/08/2016	Bond Future	10.72306		83.14033		10.80161	82.57542			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	10.80407		80.45652		10.88510	79.88185			0.00	0.00	0	0.00
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	500.63900		500.63900		498.04100	498.04100			0.00	95,121,410.00	19	61.00
GOVI	On 04/08/2016	GOVI	510.03000		510.03000		507.38600	507.38600			0.00	96,905,700.00	19	407.00
GOVI	On 03/11/2016	GOVI	519.81900		519.81900		517.13100	517.13100			0.00	0.00	0	146.00
GOVI	On 02/02/2017	GOVI	530.27100		530.27100		527.52200	527.52200			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
HK\$/R	On 13/06/2016	Foreign Exchange Future		1.84250	1.84250		1.85530	1.85530		17.26	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.87960	1.87960		1.89290	1.89290		18.21	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.91340	1.91340		1.92710	1.92710		18.33	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.94430	1.94430		1.95890	1.95890		18.69	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future		126.16829	126.16829		126.18294	126.18294			0.00	0.00	0	4,068.00
I2025	On 04/08/2016	Bond Future		127.30352	127.30352		127.31923	127.31923			0.00	0.00	0	2,204.00
I2025	On 03/11/2016	Bond Future		129.73060	129.73060		129.74853	129.74853			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		106.71140	106.71140		106.60443	106.60443			0.00	0.00	0	181.00
I2033	On 04/08/2016	Bond Future		108.74364	108.74364		108.63547	108.63547			0.00	0.00	0	3,573.00
I2033	On 03/11/2016	Bond Future		109.78738	109.78738		109.67865	109.67865			0.00	0.00	0	0.00
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		134.31620	134.31620		134.27789	134.27789			0.00	11,819,825.60	88	4,697.00
I2038	On 04/08/2016	Bond Future		135.44818	135.44818		135.41010	135.41010			0.00	15,847,437.06	117	21,428.00
I2038	On 03/11/2016	Bond Future		138.03049	138.03049		137.99365	137.99365			0.00	0.00	0	0.00
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		134.45460	134.45460		134.27021	134.27021			0.00	0.00	0	4,718.00
I2046	On 04/08/2016	Bond Future		137.01527	137.01527		136.82819	136.82819			0.00	0.00	0	16,134.00
I2046	On 03/11/2016	Bond Future		138.11148	138.11148		137.92290	137.92290			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/05/2016	Bond Future		145.29870	145.29870		145.25687	145.25687			0.00	0.00	0	6,935.00
I2050	On 04/08/2016	Bond Future		146.48811	146.48811		146.44689	146.44689			0.00	0.00	0	20,448.00
I2050	On 03/11/2016	Bond Future		149.28099	149.28099		149.24086	149.24086			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/05/2016	Index Future		243.84500	243.84500		243.76100	243.76100			0.00	0.00	0	474.00
IGOV	On 04/08/2016	Index Future		248.43900	248.43900		248.35500	248.35500			0.00	0.00	0	1,023.00
IGOV	On 03/11/2016	Index Future		253.22700	253.22700		253.14500	253.14500			0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future		258.33800	258.33800		258.25000	258.25000			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future		660.37700	660.37700		660.04700	660.04700			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		672.49800	672.49800		672.16400	672.16400			0.00	0.00	0	157.00
ILBI	On 03/11/2016	Index Future		685.10000	685.10000		684.76000	684.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.27000	92.73000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.43000	92.57000		7.43000	92.57000			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

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
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.57000		92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future			7.57000		92.43000		7.57000	92.43000			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		8.16000	91.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			8.25000		91.75000		8.25000	91.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			8.34000		91.66000		8.34000	91.66000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.14030		0.14030		0.14140	0.14140			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.14020		0.14020		0.14200	0.14200			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14040		0.14040		0.14210	0.14210			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06970		0.06970		0.06950	0.06950			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06360		0.06360		0.06250	0.06250			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.05930		0.05930		0.05830	0.05830			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.97290		9.97290		10.00350	10.00350		16.19	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.12130		10.12130		10.15660	10.15660		16.97	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.26630		10.26630		10.30320	10.30320		17.03	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.34570		1.34570		1.34170	1.34170			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.36060		1.36060		1.35660	1.35660			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.37440		1.37440		1.37050	1.37050			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.38400		1.38400		1.38040	1.38040			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.14630		1.14630		1.13330	1.13330			0.00	0.00	0	10,571.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.15010		1.15010		1.13690	1.13690			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.15410		1.15410		1.14100	1.14100			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			8.96325		114.40992		9.04911	113.79135		10.12	0.00	6,521,365.44	57	34,775.00
R186	On 05/05/2016	Bond Future	8.75	Call	112.19000		0.11219		61.88000	0.06188	112.190	10.04	0.15	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	1,669.24000		1.66924		2,237.50000	2.23750	1,669.240	10.04	0.85	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	1,092.02000		1.09202		1,598.45000	1.59845	1,092.020	10.07	0.71	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	2,105.76000		2.10576		1,590.49000	1.59049	2,105.760	10.27	0.92	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	0.01000		0.00001		0.11000	0.00011	0.010	10.64	0.00	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	0.00000		0.00000		0.07000	0.00007	0.000	10.65	0.00	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	0.00000		0.00000		0.02000	0.00002	0.000	10.70	0.00	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.01551		111.27511		9.10470	110.64555		10.95	0.00	5,563,755.50	50	64,928.00
R186	On 04/08/2016	Bond Future	9.25	Put	1,750.69000		1.75069		1,999.96000	1.99996	1,750.690	10.95	0.39	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	987.79000		0.98779		1,150.27000	1.15027	987.790	11.16	0.25	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	474.49000		0.47449		564.56000	0.56456	474.490	11.39	0.14	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.06237		113.38822		9.15491	112.74799		10.68	0.00	0.00	0	0.00
R186	On 21/12/2026	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
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	299.08282		299.08282		298.99875	298.99875			0.00	0.00	0	804.00
R197	On 04/08/2016	Bond Future	298.28222		298.28222		298.19859	298.19859			0.00	0.00	0	1,944.00
R197	On 03/11/2016	Bond Future	303.96908		303.96908		303.88820	303.88820			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	249.00431		249.00431		248.76412	248.76412		9.10	0.00	0.00	0	8,713.00
R202	On 04/08/2016	Bond Future	250.29576		250.29576		250.05282	250.05282		8.51	0.00	0.00	0	37,204.00
R202	On 03/11/2016	Bond Future	255.06799		255.06799		254.82377	254.82377			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 05/05/2016	Bond Future	8.77832		96.30237		8.85923	95.90854		7.91	0.00	0.00	0	3,138.00
R2023	On 04/08/2016	Bond Future	8.83175		98.12824		8.91657	97.72764		8.13	0.00	0.00	0	5,600.00
R2023	On 03/11/2016	Bond Future	8.88587		96.06030		8.97475	95.65322		8.20	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future	8.92863		97.99248		9.02256	97.57595		7.85	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	7.81393		101.78651		7.90075	101.67693		1.59	0.00	0.00	0	4,183.00
R203	On 04/08/2016	Bond Future	7.85197		103.71638		7.95902	103.60543		1.30	0.00	0.00	0	54,863.00
R203	On 03/11/2016	Bond Future	7.87866		101.51394		8.01660	101.40208		1.10	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future	7.79069		103.55597		7.99077	103.44048		0.80	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	9.34339		91.90278		9.42424	91.33229			0.00	0.00	0	8,120.00
R2030	On 04/08/2016	Bond Future	9.40036		89.63697		9.48388	89.05636			0.00	0.00	0	23,052.00
R2030	On 03/11/2016	Bond Future	9.44874		91.33924		9.53483	90.74866			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future	9.48330		90.86365		9.56412	90.25861		14.07	0.00	0.00	0	9,032.00
R2032	On 04/08/2016	Bond Future	9.53943		92.58640		9.62277	91.97057		14.66	0.00	0.00	0	7,093.00
R2032	On 03/11/2016	Bond Future	9.59185		90.18564		9.67770	89.55920		15.06	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future	9.63627		92.00005		9.72505	91.35977		14.71	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	9.55812		95.79020		9.63389	95.16751			0.00	0.00	0	3,926.00
R2035	On 04/08/2016	Bond Future	9.61106		97.60634		9.68911	96.97251			0.00	0.00	0	5,341.00
R2035	On 03/11/2016	Bond Future	9.66340		94.95782		9.74370	94.31315			0.00	0.00	0	0.00
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	9.61835		92.34245		9.69918	91.68290		15.46	0.00	0.00	0	19,357.00

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
R2037	On 05/05/2016	Bond Future	9.67	Call	957.49000		0.95749		667.76000	0.66776	957.490	15.43	0.60	0.00	0	500.00
R2037	On 04/08/2016	Bond Future			9.67523		89.83446		9.75849	89.16312		16.90	0.00	0.00	0	39,843.00
R2037	On 03/11/2016	Bond Future			9.72412		91.54052		9.80969	90.85751		16.63	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future			9.76612		89.12524		9.85443	88.42719		17.06	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			8.18459		102.64100		8.27108	102.44170		3.09	0.00	0.00	0	10,611.00
R204	On 04/08/2016	Bond Future			8.25188		100.54590		8.34826	100.34349		3.09	0.00	0.00	0	29,010.00
R204	On 03/11/2016	Bond Future			8.30970		102.45523		8.41776	102.25017		2.75	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future			8.33302		100.47383		8.45754	100.26330		2.53	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			9.68837		96.09393		9.76920	95.39143		16.08	0.00	0.00	0	1,600.00
R2040	On 04/08/2016	Bond Future			9.74579		93.40655		9.82904	92.69146		17.58	0.00	0.00	0	812.00
R2040	On 03/11/2016	Bond Future			9.79529		95.18048		9.88085	94.45280		17.30	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			9.72831		93.04399		9.80412	92.38293		16.72	0.00	0.00	0	3,911.00
R2044	On 04/08/2016	Bond Future			9.78471		90.42414		9.86276	89.75117		18.30	0.00	0.00	0	20,366.00
R2044	On 03/11/2016	Bond Future			9.83339		92.14134		9.91354	91.45673		18.01	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future			9.87565		89.61297		9.95829	88.91330		18.51	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			9.72299		92.15950		9.80373	91.44165		17.26	0.00	0.00	0	11,645.00
R2048	On 04/08/2016	Bond Future			9.77399		93.90684		9.85704	93.17597		18.03	0.00	0.00	0	58,163.00
R2048	On 03/11/2016	Bond Future			9.82423		91.25153		9.90956	90.50786		18.60	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			9.86900		93.08711		9.95698	92.32729		18.21	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			8.38942		98.74756		8.47069	98.50042		4.44	0.00	987,475.60	10	13,843.00
R207	On 05/05/2016	Bond Future	7.56	Call	0.00000		0.00000		0.00000	0.00000	0.000	4.26	0.00	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.45651		96.97541		8.54443	96.72425		4.56	0.00	0.00	0	76,765.00
R207	On 02/02/2017	Bond Future			8.54084		97.16113		8.64558	96.89991		4.07	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,887.99000		1.88799		1,723.26000	1.72326	1,887.990	4.10	0.61	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			8.51866		93.77004		8.59970	93.46551		6.00	0.00	0.00	0	12,693.00
R208	On 04/08/2016	Bond Future			8.57663		95.54789		8.66271	95.23825		6.04	0.00	0.00	0	48,309.00
R208	On 03/11/2016	Bond Future			8.62919		93.95953		8.72066	93.64510		5.93	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
R208	On 02/02/2017	Bond Future			8.66435		95.84959		8.76264	95.52756		5.59	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			9.50289		71.84051		9.57860	71.32434		16.05	0.00	87,142,538.63	1,213	8,283.00
R209	On 05/05/2016	Bond Future	8.25	Call	0.00000		0.00000		0.00000	0.00000	0.000	15.57	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	3.83000		0.00383		2.49000	0.00249	3.830	15.69	0.01	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.55191		73.20260		9.62971	72.67715		16.83	0.00	203,649,633.20	2,782	54,865.00
R209	On 04/08/2016	Bond Future	9.40	Call	2,038.02000		2.03802		1,810.23000	1.81023	2,038.020	16.66	0.45	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,682.60000		2.68260		2,409.60000	2.40960	2,682.600	16.76	0.54	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,045.85000		2.04585		2,276.13000	2.27613	2,045.850	16.81	0.42	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	821.80000		0.82180		940.56000	0.94056	821.800	17.29	0.21	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	7,087.21000		7.08721		6,639.25000	6.63925	7,087.210	17.55	0.86	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.59741		71.44197		9.67727	70.90738		17.37	0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.63574		72.87924		9.71799	72.33294		17.08	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			184.00592		184.00592		183.95356	183.95356			0.00	0.00	0	20.00
R210	On 04/08/2016	Bond Future			187.51018		187.51018		187.45810	187.45810			0.00	3,562,693.42	19	1,391.00
R210	On 03/11/2016	Bond Future			188.78708		188.78708		188.73663	188.73663			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			138.43040		138.43040		138.39613	138.39613			0.00	0.00	0	2.00
R211	On 04/08/2016	Bond Future			139.30703		139.30703		139.27308	139.27308			0.00	0.00	0	62.00
R211	On 03/11/2016	Bond Future			141.96304		141.96304		141.93042	141.93042			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			144.86821		144.86821		144.75095	144.75095			0.00	0.00	0	3,238.00
R212	On 04/08/2016	Bond Future			145.69570		145.69570		145.57724	145.57724			0.00	0.00	0	1,544.00
R212	On 03/11/2016	Bond Future			148.47353		148.47353		148.35486	148.35486			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			9.38298		82.48041		9.45872	81.96534		13.77	0.00	206,695,907.46	2,506	13,816.00
R213	On 04/08/2016	Bond Future			9.43296		84.04428		9.51101	83.51996		14.39	0.00	210,614,965.68	2,506	40,194.00
R213	On 03/11/2016	Bond Future			9.48247		82.08934		9.56281	81.55604		14.81	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
R213	On 02/02/2017	Bond Future		9.52530	83.74054		9.60838	83.19547		14.52	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		9.63784	71.84147		9.71354	71.30976		16.80	0.00	420,488,123.91	5,853	7,608.00
R214	On 04/08/2016	Bond Future		9.68607	73.20355		9.76383	72.66230		17.59	0.00	428,460,378.15	5,853	30,123.00
R214	On 04/08/2016	Bond Future	8.55	Call	322.39000	0.32239	273.00000	0.27300	322.390	17.10	0.11	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,497.64000	1.49764	1,323.62000	1.32362	1,497.640	17.37	0.35	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	5,179.17000	5.17917	4,791.30000	4.79130	5,179.170	18.08	0.75	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	10,128.84000	10.12884	9,624.56000	9.62456	10,128.840	18.49	0.94	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future		9.73354	71.29641		9.81334	70.74572		18.17	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future		9.77543	72.73062		9.85763	72.16788		17.86	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		25,481.00000	25,481.00000		25,491.59000	25,491.59000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future		25,992.82000	25,992.82000		26,004.84000	26,004.84000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		10.62310	10.62310		10.66720	10.66720		15.24	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		10.81960	10.81960		10.86480	10.86480		15.99	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.05800	5.05800		5.05820	5.05820		14.24	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.03990	5.03990		5.03660	5.03660		14.88	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.44720	1.44720		1.45170	1.45170			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.36850	1.36850		1.38220	1.38220			0.00	0.00	0	0.00
Total for Derivatives :												3,351,058,828.75	78,388	3,922,008.00
Grand Total:												3,351,058,828.75	78,388	3,922,008.00