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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/05/2016

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 06/05/2016	Any day expiry		14.97340	14.97340		14.91330	14.91330		23.78	0.00	0.00	0	0.00
\$ / R	On 09/05/2016	Any day expiry		14.97340	14.97340		14.91950	14.91950		20.22	0.00	0.00	0	0.00
\$ / R	On 09/05/2016	Any day expiry	14.55	Call	446.07470	0.44607	405.23340	0.40523	446.075	23.77	0.88	0.00	0	2,500.00
\$ / R	On 10/05/2016	Any day expiry		14.96740	14.96740		14.92250	14.92250		20.88	0.00	12,382,012.50	825	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	10.08620	0.01009	13.65520	0.01366	10.086	25.16	0.05	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	14.44	Put	20.15740	0.02016	27.13350	0.02713	20.157	24.14	0.10	0.00	0	1,000.00
\$ / R	On 10/05/2016	Any day expiry	14.48	Put	23.83540	0.02384	31.96750	0.03197	23.835	23.88	0.12	0.00	0	2,000.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	18.75790	0.01876	16.27380	0.01627	18.758	23.32	0.10	0.00	0	8,403.00
\$ / R	On 11/05/2016	Any day expiry		14.97050	14.97050		14.92550	14.92550		21.31	0.00	0.00	0	0.00
\$ / R	On 11/05/2016	Any day expiry	14.66	Call	367.14940	0.36715	336.26300	0.33626	367.149	22.20	0.77	0.00	0	2,500.00
\$ / R	On 13/05/2016	Any day expiry		14.97670	14.97670		14.93150	14.93150		21.52	0.00	0.00	0	560.00
\$ / R	On 16/05/2016	Any day expiry		14.98590	14.98590		14.94080	14.94080		20.38	0.00	0.00	0	1,780.00
\$ / R	On 17/05/2016	Any day expiry		14.98900	14.98900		14.94390	14.94390		20.53	0.00	0.00	0	0.00
\$ / R	On 17/05/2016	Any day expiry	14.46	Put	45.34940	0.04535	50.40480	0.05040	45.349	20.01	0.16	0.00	0	1,000.00
\$ / R	On 18/05/2016	Any day expiry		14.99200	14.99200		14.94690	14.94690		20.57	0.00	0.00	0	0.00
\$ / R	On 18/05/2016	Any day expiry	14.28	Put	25.48860	0.02549	28.04690	0.02805	25.489	19.95	0.09	21,163,316.85	15,000	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 18/05/2016	Any day expiry	14.80	Put	145.45620	0.14546	161.34120	0.16134	145.456	20.40	0.36	80,623,420.80	15,000	15,000.00
\$ / R	On 19/05/2016	Any day expiry			14.99510	14.99510	14.95000	14.95000		20.59	0.00	0.00	0	0.00
\$ / R	On 20/05/2016	Any day expiry			14.99810	14.99810	14.95310	14.95310		20.62	0.00	0.00	0	4,700.00
\$ / R	On 23/05/2016	Any day expiry			15.00730	15.00730	14.96230	14.96230		20.06	0.00	0.00	0	0.00
\$ / R	On 24/05/2016	Any day expiry			15.01040	15.01040	14.96540	14.96540		20.11	0.00	0.00	0	0.00
\$ / R	On 24/05/2016	Any day expiry	14.48	Put	79.56550	0.07957	86.23060	0.08623	79.566	19.70	0.21	0.00	0	1,000.00
\$ / R	On 25/05/2016	Any day expiry			15.01350	15.01350	14.96850	14.96850		20.16	0.00	0.00	0	285.00
\$ / R	On 27/05/2016	Any day expiry			15.01960	15.01960	14.97460	14.97460		20.22	0.00	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	0.10080	0.00010	0.06200	0.00006	0.101	29.34	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	6.49820	0.00650	6.96240	0.00696	6.498	21.75	0.02	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	14.25	Put	48.99170	0.04899	52.18530	0.05219	48.992	19.60	0.13	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	43.41170	0.04341	36.11720	0.03612	43.412	23.02	0.11	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	14.70070	0.01470	11.66310	0.01166	14.701	24.44	0.04	0.00	0	150.00
\$ / R	On 30/05/2016	Any day expiry			15.02880	15.02880	14.98390	14.98390		19.85	0.00	0.00	0	930.00
\$ / R	On 31/05/2016	Any day expiry			15.03180	15.03180	14.98700	14.98700		19.89	0.00	6,058,938.90	403	1,973.00
\$ / R	On 31/05/2016	Any day expiry	14.50	Put	109.16560	0.10917	115.62950	0.11563	109.166	19.33	0.23	0.00	0	1,000.00
\$ / R	On 01/06/2016	Any day expiry			15.03490	15.03490	14.68010	14.68010		19.94	0.00	0.00	0	0.00
\$ / R	On 01/06/2016	Any day expiry	14.53	Put	121.61960	0.12162	232.49140	0.23249	121.620	19.40	0.25	0.00	0	18,400.00
\$ / R	On 01/06/2016	Any day expiry	14.68	Call	523.87060	0.52387	305.85030	0.30585	523.871	19.55	0.68	0.00	0	18,400.00
\$ / R	On 06/06/2016	Any day expiry			15.05020	15.05020	15.00540	15.00540		19.74	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	0.88720	0.00089	0.52380	0.00052	0.887	25.67	0.00	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	207.37990	0.20738	187.29020	0.18729	207.380	20.75	0.35	0.00	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry			15.05330	15.05330	15.00850	15.00850		19.78	0.00	0.00	0	0.00
\$ / R	On 07/06/2016	Any day expiry	14.52	Put	137.83760	0.13784	145.72540	0.14573	137.838	19.17	0.26	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.05630	15.05630	15.01150	15.01150		19.83	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	166.98820	0.16699	176.00470	0.17600	166.988	19.32	0.29	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	142.76550	0.14277	126.66620	0.12667	142.765	21.64	0.25	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.05940	15.05940	15.01460	15.01460		19.86	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.07170	15.07170	15.02670	15.02670		19.72	0.00	2,369,301,383.40	157,202	575,754.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	1.57810	0.00158	1.33930	0.00134	1.578	25.16	0.00	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	4.91090	0.00491	4.65330	0.00465	4.911	21.60	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	5.65710	0.00566	5.42740	0.00543	5.657	21.17	0.02	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	7.78530	0.00779	7.67170	0.00767	7.785	20.22	0.02	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,584.44780	1.58445	1,539.74080	1.53974	1,584.448	18.80	0.97	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	12.74780	0.01275	13.04080	0.01304	12.748	18.80	0.03	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	13.40530	0.01341	13.76250	0.01376	13.405	18.65	0.04	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	49.56140	0.04956	51.65620	0.05166	49.561	18.75	0.11	0.00	0	79,677.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.10	Put	63.25850	0.06326	66.03720	0.06604	63.259	18.79	0.13	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	79.71250	0.07971	83.31330	0.08331	79.713	18.83	0.16	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	89.06710	0.08907	93.13520	0.09314	89.067	18.85	0.17	0.00	0	51,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	136.46970	0.13647	142.93030	0.14293	136.470	19.04	0.24	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.46	Call	750.95470	0.75095	712.55530	0.71256	750.955	19.05	0.76	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	150.78960	0.15079	157.96070	0.15796	150.790	19.10	0.26	373,690.77	100	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.70	Call	589.87910	0.58988	555.24430	0.55524	589.879	19.33	0.67	0.00	0	50.00

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	14.78	Call	541.50570	0.54151	508.28450	0.50828	541.506	19.42	0.63	0.00	0	25,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	258.13580	0.25814	270.27720	0.27028	258.136	19.44	0.38	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	279.70620	0.27971	292.77130	0.29277	279.706	19.50	0.40	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	458.12710	0.45813	427.71270	0.42771	458.127	19.59	0.57	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	330.89730	0.33090	346.06340	0.34606	330.897	19.62	0.44	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	335.80570	0.33581	351.16370	0.35116	335.806	19.63	0.45	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	422.47920	0.42248	393.42570	0.39343	422.479	19.67	0.54	0.00	0	56,883.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	350.77920	0.35078	366.72570	0.36673	350.779	19.67	0.46	0.00	0	7,840.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.10	Call	376.31100	0.37631	349.02510	0.34903	376.311	19.84	0.50	0.00	0	17,283.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	172.93200	0.17293	155.26420	0.15526	172.932	21.38	0.28	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	143.34480	0.14334	127.52990	0.12753	143.345	21.73	0.24	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	126.32850	0.12633	111.65560	0.11166	126.329	21.95	0.21	0.00	0	650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,054.62850	1.05463	1,084.95560	1.08496	1,054.629	21.95	0.79	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	111.26830	0.11127	97.67840	0.09768	111.268	22.18	0.19	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	94.28580	0.09429	82.01280	0.08201	94.286	22.48	0.17	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,279.04350	1.27904	1,312.06140	1.31206	1,279.044	22.54	0.84	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	86.22620	0.08623	74.62140	0.07462	86.226	22.64	0.15	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	81.93110	0.08193	70.69530	0.07070	81.931	22.73	0.15	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,495.08800	1.49509	1,530.23190	1.53023	1,495.088	23.09	0.88	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	64.27820	0.06428	54.66430	0.05466	64.278	23.16	0.12	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,633.04310	1.63304	1,669.38080	1.66938	1,633.043	23.38	0.90	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	53.28120	0.05328	44.77110	0.04477	53.281	23.42	0.10	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	37.43850	0.03744	30.71320	0.03071	37.438	23.88	0.07	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	36.43420	0.03643	29.83160	0.02983	36.434	23.92	0.07	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	34.03970	0.03404	27.73660	0.02774	34.040	24.01	0.07	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,962.33970	1.96234	2,001.03660	2.00104	1,962.340	24.01	0.93	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	31.37270	0.03137	25.41310	0.02541	31.373	24.12	0.06	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	30.11850	0.03012	24.32500	0.02433	30.118	24.17	0.06	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	8.85970	0.00886	6.47560	0.00648	8.860	25.81	0.02	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	8.11140	0.00811	5.89850	0.00590	8.111	25.95	0.02	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	7.41940	0.00742	5.41280	0.00541	7.419	26.15	0.02	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	7.25710	0.00726	5.29890	0.00530	7.257	26.20	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	5.19490	0.00519	3.85250	0.00385	5.195	26.97	0.01	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	4.58460	0.00458	3.42380	0.00342	4.585	27.28	0.01	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	3.07700	0.00308	2.36110	0.00236	3.077	28.28	0.01	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.07470	15.07470	15.02980	15.02980		19.76	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	166.83460	0.16683	174.49500	0.17450	166.835	19.19	0.27	0.00	0	1,000.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	117.27180	0.11727	103.28440	0.10328	117.272	22.17	0.20	0.00	0	10,000.00
\$ / R	On 15/06/2016	Any day expiry			15.07780	15.07780	15.03280	15.03280		19.79	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry			15.09620	15.09620	15.05110	15.05110		19.80	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	193.05160	0.19305	200.92020	0.20092	193.052	19.14	0.29	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			15.10540	15.10540	15.06020	15.06020		19.89	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	480.87990	0.48088	498.07750	0.49808	480.880	20.04	0.51	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	88.53450	0.08853	76.84360	0.07684	88.535	23.20	0.14	0.00	0	7,900.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 28/06/2016	Any day expiry			15.11770	15.11770		15.07230	15.07230		19.79	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/06/2016	Any day expiry	1.59190	0.00159		1.40790	0.00141	1.592	24.37	0.00	0.00	0	250.00		
\$ / R	13.50	Put	On 28/06/2016	Any day expiry	27.25160	0.02725		26.00570	0.02601	27.252	18.99	0.06	0.00	0	150.00		
\$ / R	14.58	Put	On 28/06/2016	Any day expiry	219.10650	0.21911		226.85990	0.22686	219.107	19.15	0.30	0.00	0	1,000.00		
\$ / R	16.62	Call	On 28/06/2016	Any day expiry	102.10100	0.10210		89.39060	0.08939	102.101	23.02	0.15	0.00	0	250.00		
\$ / R	17.04	Call	On 28/06/2016	Any day expiry	65.81410	0.06581		56.32860	0.05633	65.814	23.80	0.10	0.00	0	150.00		
\$ / R			On 29/06/2016	Any day expiry	15.12080	15.12080		15.07540	15.07540		19.82	0.00	0.00	0	0.00		
\$ / R			On 30/06/2016	Any day expiry	15.12380	15.12380		15.07840	15.07840		19.83	0.00	0.00	0	153.00		
\$ / R			On 05/07/2016	Any day expiry	15.13920	15.13920		15.09360	15.09360		19.82	0.00	0.00	0	0.00		
\$ / R	14.60	Put	On 05/07/2016	Any day expiry	242.62090	0.24262		250.18050	0.25018	242.621	19.11	0.31	0.00	0	1,000.00		
\$ / R			On 12/07/2016	Any day expiry	15.16080	15.16080		15.11500	15.11500		19.82	0.00	0.00	0	0.00		
\$ / R	15.04	Put	On 12/07/2016	Any day expiry	453.28810	0.45329		464.23550	0.46424	453.288	19.67	0.45	0.00	0	12,000.00		
\$ / R			On 15/07/2016	Any day expiry	15.17030	15.17030		14.81080	14.81080		19.88	0.00	0.00	0	370.00		
\$ / R			On 26/07/2016	Any day expiry	15.20530	15.20530		15.15780	15.15780		19.88	0.00	0.00	0	0.00		
\$ / R	16.60	Put	On 26/07/2016	Any day expiry	1,592.81920	1.59282		1,618.36380	1.61836	1,592.819	22.63	0.78	0.00	0	7,229.00		
\$ / R	18.19	Call	On 26/07/2016	Any day expiry	60.61940	0.06062		50.52160	0.05052	60.619	25.45	0.08	0.00	0	7,229.00		
\$ / R			On 27/07/2016	Any day expiry	15.20840	15.20840		15.16090	15.16090		19.90	0.00	0.00	0	2,110.00		
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	4.60390	0.00460		4.21700	0.00422	4.604	22.67	0.01	0.00	0	250.00		
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	57.52240	0.05752		54.69600	0.05470	57.522	19.03	0.09	0.00	0	150.00		
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	135.28370	0.13528		117.66250	0.11766	135.284	23.59	0.16	0.00	0	250.00		
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	106.52100	0.10652		91.47230	0.09147	106.521	24.15	0.13	0.00	0	150.00		
\$ / R			On 28/07/2016	Any day expiry	15.21160	15.21160		15.16390	15.16390		19.91	0.00	0.00	0	265.00		
\$ / R			On 05/08/2016	Any day expiry	15.23710	15.23710		15.18840	15.18840		19.98	0.00	0.00	0	1,900.00		
\$ / R			On 11/08/2016	Any day expiry	15.25590	15.25590		15.20680	15.20680		19.93	0.00	0.00	0	0.00		
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	20.71190	0.02071		19.89440	0.01989	20.712	19.75	0.03	0.00	0	2,000.00		
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	525.77400	0.52577		486.75040	0.48675	525.774	20.42	0.46	0.00	0	2,000.00		
\$ / R			On 15/08/2016	Any day expiry	15.26830	15.26830		15.21920	15.21920		19.88	0.00	0.00	0	105.00		
\$ / R			On 17/08/2016	Any day expiry	15.27440	15.27440		15.22550	15.22550		19.92	0.00	0.00	0	0.00		
\$ / R	15.84	Put	On 17/08/2016	Any day expiry	1,013.14050	1.01314		1,025.59200	1.02559	1,013.141	20.96	0.61	0.00	0	5,000.00		
\$ / R	17.39	Call	On 17/08/2016	Any day expiry	164.63020	0.16463		143.31550	0.14332	164.630	23.76	0.17	0.00	0	5,000.00		
\$ / R			On 26/08/2016	Any day expiry	15.30210	15.30210		15.25340	15.25340		20.00	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	7.13230	0.00713		6.48920	0.00649	7.132	20.99	0.01	0.00	0	250.00		
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	84.19690	0.08420		81.07810	0.08108	84.197	18.77	0.11	0.00	0	150.00		
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	156.38440	0.15638		135.65050	0.13565	156.384	24.14	0.15	0.00	0	250.00		
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	136.54880	0.13655		117.54430	0.11754	136.549	24.50	0.14	0.00	0	150.00		
\$ / R			On 29/08/2016	Any day expiry	15.31140	15.31140		15.26270	15.26270		19.92	0.00	0.00	0	2,610.00		
\$ / R			On 06/09/2016	Any day expiry	15.33600	15.33600		15.28750	15.28750		19.97	0.00	0.00	0	0.00		
\$ / R			On 08/09/2016	Any day expiry	15.34220	15.34220		15.29370	15.29370		19.99	0.00	0.00	0	0.00		
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	136.55870	0.13656		131.46830	0.13147	136.559	18.59	0.15	29,610,031.56	12,860	36,130.00		
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	233.65100	0.23365		206.95200	0.20695	233.651	23.32	0.21	41,435,256.93	12,860	48,990.00		
\$ / R			On 09/09/2016	Any day expiry	15.34530	15.34530		15.29680	15.29680		20.00	0.00	0.00	0	0.00		
\$ / R			On 13/09/2016	Any day expiry	15.35760	15.35760		15.30920	15.30920		19.96	0.00	0.00	0	0.00		
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	517.54800	0.51755		516.99440	0.51699	517.548	19.41	0.39	0.00	0	1,000.00		
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	122.82010	0.12282		105.56280	0.10556	122.820	25.69	0.11	0.00	0	1,000.00		

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 15/09/2016	Any day expiry		15.36380	15.36380		15.31540	15.31540		19.98	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future		15.37610	15.37610		15.32780	15.32780		19.94	0.00	34,826,866.50	2,265	185,433.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	68.70910	0.06871	65.21420	0.06521	68.709	18.37	0.08	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	132.33110	0.13233	127.16770	0.12717	132.331	18.51	0.14	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	337.04840	0.33705	332.91820	0.33292	337.048	18.87	0.29	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	1,148.45170	1.14845	1,096.53840	1.09654	1,148.452	18.91	0.69	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	412.97580	0.41298	409.83620	0.40984	412.976	19.05	0.33	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	925.53470	0.92553	875.94380	0.87594	925.535	19.46	0.61	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	457.81870	0.45782	420.02410	0.42002	457.819	21.46	0.36	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	402.68760	0.40269	367.01430	0.36701	402.688	21.90	0.32	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	371.99220	0.37199	337.63500	0.33764	371.992	22.17	0.30	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	364.25800	0.36426	330.24830	0.33025	364.258	22.24	0.30	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	310.71360	0.31071	279.31910	0.27932	310.714	22.75	0.26	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	237.08040	0.23708	209.98370	0.20998	237.080	23.49	0.20	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	213.21760	0.21322	187.72340	0.18772	213.218	23.78	0.19	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	103.87690	0.10388	86.88010	0.08688	103.877	27.69	0.09	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry		15.40380	15.40380		15.35570	15.35570		20.02	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	9.53820	0.00954	8.51920	0.00852	9.538	19.64	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	107.46180	0.10746	102.68700	0.10269	107.462	18.39	0.12	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	180.07880	0.18008	157.03780	0.15704	180.079	24.50	0.15	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	166.69430	0.16669	144.93630	0.14494	166.694	24.73	0.14	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry		15.49000	15.49000		15.44260	15.44260		20.08	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	11.12450	0.01112	9.94050	0.00994	11.125	18.72	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	120.82140	0.12082	117.45340	0.11745	120.821	17.96	0.12	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	198.76750	0.19877	174.78110	0.17478	198.768	25.09	0.15	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	194.11500	0.19412	170.42330	0.17042	194.115	25.27	0.15	0.00	0	150.00
\$ / R	On 07/11/2016	Any day expiry		15.52700	15.52700		15.53880	15.53880		20.11	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	577.63300	0.57763	0.00000	0.00000	577.633	19.25	0.37	49,355,634.05	8,695	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	607.78020	0.60778	0.00000	0.00000	607.780	21.34	0.39	52,913,649.96	8,695	8,695.00
\$ / R	On 28/11/2016	Any day expiry		15.59300	15.59300		15.54570	15.54570		20.12	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	16.82940	0.01683	13.49950	0.01350	16.829	18.65	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	141.42250	0.14142	133.88840	0.13389	141.423	17.86	0.13	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	225.83700	0.22584	199.37560	0.19938	225.837	26.00	0.15	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry		15.64330	15.64330		15.59600	15.59600		20.16	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		15.65910	15.65910		15.61170	15.61170		20.13	0.00	81,583,911.00	5,210	60,871.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	14.17360	0.01417	12.28710	0.01229	14.174	17.52	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	104.07000	0.10407	98.05310	0.09805	104.070	17.41	0.10	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	126.39430	0.12639	119.71110	0.11971	126.394	17.64	0.11	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	155.95720	0.15596	148.52450	0.14852	155.957	17.91	0.13	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	202.02900	0.20203	193.66210	0.19366	202.029	18.26	0.16	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	429.18440	0.42918	420.91140	0.42091	429.184	18.77	0.28	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	476.98200	0.47698	469.06040	0.46906	476.982	18.86	0.30	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	505.81110	0.50581	498.02040	0.49802	505.811	18.95	0.31	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	548.66020	0.54866	541.09750	0.54110	548.660	19.07	0.33	0.00	0	40,000.00

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 19/12/2016	Foreign Exchange Future	14.91	Put	598.03350	0.59803	590.77800	0.59078	598.033	19.21	0.35	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	630.65880	0.63066	623.63060	0.62363	630.659	19.30	0.36	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	640.15260	0.64015	633.19220	0.63319	640.153	19.32	0.36	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	739.19040	0.73919	733.02170	0.73302	739.190	19.57	0.39	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	744.33670	0.74434	738.21150	0.73821	744.337	19.58	0.40	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,104.62340	1.10462	1,052.01020	1.05201	1,104.623	19.82	0.57	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	1,060.43000	1.06043	1,008.35140	1.00835	1,060.430	19.95	0.56	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	901.33000	0.90133	896.65140	0.89665	901.330	19.95	0.44	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	941.40920	0.94141	937.12660	0.93713	941.409	20.03	0.45	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,079.51850	1.07952	1,076.80140	1.07680	1,079.519	20.34	0.49	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,206.72150	1.20672	1,205.24570	1.20525	1,206.721	20.61	0.52	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,340.50210	1.34050	1,340.34130	1.34034	1,340.502	20.89	0.55	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,530.66860	1.53067	1,532.33990	1.53234	1,530.669	21.29	0.59	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,574.17500	1.57417	1,576.26650	1.57627	1,574.175	21.38	0.59	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,692.28490	1.69228	1,695.49860	1.69550	1,692.285	21.62	0.61	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	627.09770	0.62710	583.90130	0.58390	627.098	21.83	0.37	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	608.40680	0.60841	565.75650	0.56576	608.407	21.95	0.36	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	596.89050	0.59689	554.50560	0.55451	596.891	22.02	0.36	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	454.89510	0.45490	416.44930	0.41645	454.895	23.05	0.28	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	407.21590	0.40722	370.43550	0.37044	407.216	23.48	0.26	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	398.72020	0.39872	362.25770	0.36226	398.720	23.57	0.25	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	349.95490	0.34995	315.42440	0.31542	349.955	24.15	0.22	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	313.35180	0.31335	280.20590	0.28021	313.352	25.08	0.20	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	306.73120	0.30673	273.84970	0.27385	306.731	25.27	0.19	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	305.29470	0.30529	272.47380	0.27247	305.295	25.31	0.19	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	294.93430	0.29493	262.54280	0.26254	294.934	25.63	0.19	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	288.40770	0.28841	256.29000	0.25629	288.408	25.84	0.18	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	262.35020	0.26235	231.38570	0.23139	262.350	26.79	0.16	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	259.75850	0.25976	228.91340	0.22891	259.758	26.90	0.16	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	256.72390	0.25672	226.01910	0.22602	256.724	27.02	0.16	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	249.93600	0.24994	219.50890	0.21951	249.936	27.32	0.16	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	236.10920	0.23611	206.71580	0.20672	236.109	27.32	0.15	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	227.92840	0.22793	199.18460	0.19918	227.928	27.32	0.14	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	214.23140	0.21423	186.60520	0.18661	214.231	27.32	0.14	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	208.59500	0.20860	181.44000	0.18144	208.595	27.32	0.13	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	163.65710	0.16366	140.52500	0.14053	163.657	27.32	0.11	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	156.38710	0.15639	133.95530	0.13396	156.387	27.32	0.11	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	140.14200	0.14014	119.33250	0.11933	140.142	27.32	0.10	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	136.33320	0.13633	115.91620	0.11592	136.333	27.32	0.09	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.92620		15.92620	15.92620	15.87770	15.87770		20.30	0.00	7,963,100.00	500	4,447.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	794.79690	0.79480	788.08410	0.78808	794.797	19.32	0.37	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	862.65450	0.86265	856.26790	0.85627	862.654	19.49	0.39	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,052.68140	1.05268	1,047.34880	1.04735	1,052.681	19.96	0.43	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,076.18380	1.07618	1,070.99470	1.07099	1,076.184	20.01	0.44	0.00	0	3,200.00

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 13/03/2017	Foreign Exchange Future	16.75	Put	1,735.73360		1.73573	1,734.52900	1.73453	1,735.734		21.31	0.56	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	556.09080		0.55609	513.77430	0.51377	556.091		23.51	0.29	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	554.54470		0.55454	512.27390	0.51227	554.545		23.52	0.29	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	476.44160		0.47644	436.86400	0.43686	476.442		24.22	0.25	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	437.32790		0.43733	402.48310	0.40248	437.328		24.82	0.23	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	272.92780		0.27293	237.13380	0.23713	272.928		27.26	0.15	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.20600		16.20600	16.15510	16.15510			20.72	0.00	16,206,000.00	1,000	2,300.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.41790		16.41790	16.36740	16.36740			21.25	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.07170		15.07170	15.02670	15.02670			19.72	0.00	738,513.30	49	930.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.37610		15.37610	15.32780	15.32780			19.94	0.00	307,522.00	20	341.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.65910		15.65910	15.61170	15.61170			20.13	0.00	0.00	0	25.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.92620		15.92620	15.87770	15.87770			20.30	0.00	0.00	0	54.00
£ / R	On 31/05/2016	Any day expiry			21.78140		21.78140	21.70240	21.70240			15.60	0.00	0.00	0	123.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.84040		21.84040	21.76120	21.76120			15.57	0.00	72,073,320.00	3,300	59,220.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	17.47050		0.01747	15.76140	0.01576	17.470		17.79	0.04	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	4.76260		0.00476	4.41360	0.00441	4.763		24.35	0.01	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			22.24110		22.24110	22.15630	22.15630			16.71	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	404.38530		0.40439	415.57160	0.41557	404.385		16.16	0.29	61,169,873.88	9,463	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	110.87100		0.11087	95.40460	0.09540	110.871		19.04	0.10	20,822,520.71	9,463	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.29220		22.29220	22.20770	22.20770			16.84	0.00	8,939,172.20	401	24,375.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.71870		22.71870	22.63500	22.63500			18.10	0.00	0.00	0	152.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	44.99260		0.04499	44.28670	0.04429	44.993		19.92	0.03	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	76.17860		0.07618	77.56500	0.07757	76.179		17.36	0.05	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	666.01900		0.66602	673.66200	0.67366	666.019		17.40	0.31	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,469.38860		1.46939	1,495.58810	1.49559	1,469.389		18.31	0.51	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	729.44410		0.72944	689.09650	0.68910	729.444		19.32	0.34	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	321.84070		0.32184	300.03290	0.30003	321.841		20.95	0.17	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			23.12530		23.12530	23.03850	23.03850			19.04	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry			23.33800		23.33800	23.24890	23.24890			19.36	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			23.55550		23.55550	23.46430	23.46430			0.00	0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14044		0.14044	0.14063	0.14063			20.55	0.00	0.00	0	4,799.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14374		0.14374	0.14392	0.14392			19.32	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14691		0.14691	0.14710	0.14710			19.05	0.00	0.00	0	5,961.00
€ / R	On 25/05/2016	Any day expiry			17.11570		17.11570	17.20140	17.20140			20.78	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.12330		17.12330	17.20910	17.20910			20.90	0.00	0.00	0	0.00
€ / R	On 31/05/2016	Any day expiry			17.13850		17.13850	17.22470	17.22470			20.58	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.19290		17.19290	17.28060	17.28060			20.60	0.00	164,415,702.70	9,563	76,896.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	5.44000		0.00544	4.05930	0.00406	5.440		25.89	0.01	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	38.87440		0.03887	28.01100	0.02801	38.874		19.82	0.08	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,301.05210		1.30105	1,372.53520	1.37254	1,301.052		19.94	0.88	0.00	0	6,000.00

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 13/06/2016	Foreign Exchange Future	16.63	Put	220.74950		0.22075		185.20180	0.18520	220.750	20.27	0.30	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	366.64660		0.36665		317.99130	0.31799	366.647	20.49	0.42	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	846.97550		0.84698		773.36930	0.77337	846.976	21.57	0.67	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	24.56130		0.02456		23.14520	0.02315	24.561	25.13	0.04	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.59650		17.59650		17.68400	17.68400		20.36	0.00	13,197,375.00	750	9,506.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	1,171.79820		1.17180		1,206.95060	1.20695	1,171.798	19.88	0.63	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.98140		17.98140		18.07340	18.07340		20.23	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	442.58100		0.44258		401.01920	0.40102	442.581	19.39	0.25	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	612.92350		0.61292		564.16380	0.56416	612.923	19.44	0.32	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	435.25030		0.43525		432.26850	0.43227	435.250	23.33	0.24	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	320.76420		0.32076		311.51170	0.31151	320.764	24.83	0.18	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.35100		18.35100		18.44500	18.44500		20.23	0.00	0.00	0	2,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.58801		102.58801		102.41317	102.41317			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.83457		99.83457		99.65652	99.65652			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			98.72012		98.72012		98.53969	98.53969			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.15944		100.15944		100.15503	100.15503			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.19759		100.19759		100.19006	100.19006			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.95561		99.95561		99.94712	99.94712			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.58543		100.58543		100.56630	100.56630			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.03429		100.03429		100.02029	100.02029			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.87218		99.87218		99.87298	99.87298			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.52526		100.52526		100.48430	100.48430			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.01569		100.01569		99.97177	99.97177			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			99.47609		99.47609		99.42756	99.42756			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			473.99300		473.99300		474.73600	474.73600			0.00	4,739,930.00	1	0.00
AL37	On 04/08/2016	Index Future			483.63800		483.63800		483.62500	483.62500			0.00	0.00	0	16.00
AL37	On 03/11/2016	Index Future			492.90600		492.90600		492.89800	492.89800			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			544.09500		544.09500		545.44300	545.44300			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			555.67800		555.67800		555.65600	555.65600			0.00	0.00	0	9.00
AL7T	On 03/11/2016	Index Future			566.32700		566.32700		566.31000	566.31000			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			494.00000		494.00000		495.31000	495.31000			0.00	34,580,000.00	7	0.00
ALBI	On 04/08/2016	Index Future			504.51600		504.51600		504.58400	504.58400			0.00	30,270,960.00	6	627.00
ALBI	On 03/11/2016	Index Future			514.18500		514.18500		514.25900	514.25900			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future			524.46100		524.46100		524.53700	524.53700			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.24090		11.24090		11.20460	11.20460		16.14	0.00	1,011,681.00	90	7,644.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.42590		11.42590		11.38700	11.38700		16.30	0.00	308,499.30	27	1,432.00

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
AU\$ / R	On 19/12/2016	Foreign Exchange Future	11.60040		11.60040		11.56240	11.56240		16.30	0.00	0.00	0	380.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.76760		11.76760		11.72810	11.72810		16.29	0.00	0.00	0	4,348.00
CAD/ R	On 13/06/2016	Foreign Exchange Future	11.72510		11.72510		11.68530	11.68530		16.03	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	11.96210		11.96210		11.91980	11.91980		16.08	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future	15.58940		15.58940		15.72590	15.72590		20.29	0.00	0.00	0	4,383.00
CHF / R	On 19/09/2016	Foreign Exchange Future	15.97890		15.97890		16.11620	16.11620		20.25	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.30860		2.30860		2.30370	2.30370		19.19	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.34330		2.34330		2.33800	2.33800		19.54	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.31260		2.31260		2.32540	2.32540		21.01	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.36760		2.36760		2.38040	2.38040		21.37	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	131.18566		131.18566		131.14773	131.14773			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future	132.01289		132.01289		131.97601	131.97601			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	10.70500		76.08554		10.66602	76.33103			0.00	147,149,434.36	1,934	0.00
ES33	On 04/08/2016	Bond Future	10.76038		77.74964		10.75615	77.77595			0.00	0.00	0	8,842.00
ES33	On 03/11/2016	Bond Future	10.84933		75.43114		10.84484	75.45867			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.93518		76.93947		10.93052	76.96766			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	10.88000		79.86311		10.84102	80.13940			0.00	579,007,547.50	7,250	0.00
ES42	On 04/08/2016	Bond Future	10.93053		81.66303		10.93148	81.65638			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	11.01886		78.94874		11.01972	78.94280			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

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
GOVI	On 05/05/2016	GOVI	493.03500	493.03500	493.03500	494.27600	494.27600				0.00	295,821,000.00	60	0.00
GOVI	On 04/08/2016	GOVI	503.44900	503.44900	503.44900	503.53100	503.53100				0.00	0.00	0	468.00
GOVI	On 03/11/2016	GOVI	513.09700	513.09700	513.09700	513.18500	513.18500				0.00	0.00	0	146.00
GOVI	On 02/02/2017	GOVI	523.35100	523.35100	523.35100	523.44200	523.44200				0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	1.94220	1.94220	1.94220	1.93680	1.93680			19.62	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.98210	1.98210	1.98210	1.97620	1.97620			19.33	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.01780	2.01780	2.01780	2.01220	2.01220			19.62	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.05070	2.05070	2.05070	2.04520	2.04520			19.83	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	126.34675	126.34675	126.34675	126.31107	126.31107				0.00	270,508,391.75	2,141	0.00
I2025	On 04/08/2016	Bond Future	127.64329	127.64329	127.64329	127.45419	127.45419				0.00	0.00	0	2,704.00
I2025	On 03/11/2016	Bond Future	130.07308	130.07308	130.07308	129.88218	129.88218				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	106.86311	106.86311	106.86311	106.83275	106.83275				0.00	19,342,222.91	181	0.00
I2033	On 04/08/2016	Bond Future	108.89408	108.89408	108.89408	108.86390	108.86390				0.00	0.00	0	3,915.00
I2033	On 03/11/2016	Bond Future	109.94425	109.94425	109.94425	109.91512	109.91512				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2038	On 05/05/2016	Bond Future	134.50771	134.50771	134.50771	134.46934	134.46934				0.00	497,275,003.87	3,697	0.00
I2038	On 04/08/2016	Bond Future	135.64847	135.64847	135.64847	135.61028	135.61028				0.00	4,069,454,100.00	30,000	22,243.00
I2038	On 03/11/2016	Bond Future	138.23055	138.23055	138.23055	138.19364	138.19364				0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2046	On 05/05/2016	Bond Future	134.50103	134.50103	134.50103	134.46248	134.46248				0.00	634,575,859.54	4,718	0.00
I2046	On 04/08/2016	Bond Future	137.05709	137.05709	137.05709	137.01898	137.01898				0.00	4,111,712,700.00	30,000	16,234.00
I2046	On 03/11/2016	Bond Future	138.15541	138.15541	138.15541	138.11858	138.11858				0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
I2050	On 05/05/2016	Bond Future	145.50701	145.50701	145.50701	145.46546	145.46546				0.00	1,009,091,114.35	6,935	0.00
I2050	On 04/08/2016	Bond Future	146.17636	146.17636	146.17636	146.66758	146.66758				0.00	5,700,878,040.00	39,000	20,717.00
I2050	On 03/11/2016	Bond Future	148.95878	148.95878	148.95878	149.46161	149.46161				0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
IGOV	On 05/05/2016	Index Future	244.16200	244.16200	244.16200	244.09200	244.09200				0.00	1,106,053,860.00	453	0.00
IGOV	On 04/08/2016	Index Future	248.68100	248.68100	248.68100	248.68300	248.68300				0.00	74,604,300.00	30	1,036.00
IGOV	On 03/11/2016	Index Future	253.46600	253.46600	253.46600	253.47100	253.47100				0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future	258.55200	258.55200	258.55200	258.55600	258.55600				0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	660.99600	660.99600	660.99600	660.99600	660.99600				0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	673.18500	673.18500	673.18500	673.11800	673.11800				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
ILBI	On 03/11/2016	Index Future			685.79800		685.79800		685.73000	685.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future			7.34000		92.66000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future			7.48000		92.52000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future			7.55000		92.45000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.63000		92.37000		7.63000	92.37000			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			7.82000		92.18000		7.82000	92.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.94000		92.06000		7.94000	92.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			8.07000		91.93000		8.07000	91.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			8.17000		91.83000		8.17000	91.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			8.23000		91.77000		8.23000	91.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			8.29000		91.71000		8.29000	91.71000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.14890		0.14890		0.14820	0.14820			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.14900		0.14900		0.14840	0.14840			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14920		0.14920		0.14860	0.14860			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.07400		0.07400		0.07340	0.07340			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06790		0.06790		0.06770	0.06770			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.06310		0.06310		0.06280	0.06280			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.37360		10.37360		10.34230	10.34230		17.57	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.53460		10.53460		10.50080	10.50080		17.85	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.68810		10.68810		10.65420	10.65420		17.81	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.38930		1.38930		1.38520	1.38520			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.40570		1.40570		1.40120	1.40120			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.42050		1.42050		1.41610	1.41610			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.43140		1.43140		1.42690	1.42690			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.14070		1.14070		1.15000	1.15000			0.00	85,552.50	75	13,485.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.14440		1.14440		1.15370	1.15370			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.14830		1.14830		1.15770	1.15770			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.21000		112.64492		9.17074	112.92315		10.12	0.00	4,244,911,165.28	37,684	0.00
R186	On 04/08/2016	Bond Future			9.23119		109.76110		9.23182	109.75672		10.48	0.00	328,624,733.40	2,994	84,367.00
R186	On 04/08/2016	Bond Future	9.25	Put	2,257.75000		2.25775		2,272.57000	2.27257	2,257.750	10.63	0.48	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.40	Put	1,794.67000		1.79467		1,808.99000	1.80899	1,794.670	10.72	0.41	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	1,293.68000		1.29368		1,306.81000	1.30681	1,293.680	10.84	0.32	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	626.09000		0.62609		635.77000	0.63577	626.090	11.08	0.18	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.28712		111.84210		9.28761	111.83876		10.17	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	299.50360		299.50360		299.41938	299.41938			0.00	240,800,894.40	804	0.00
R197	On 04/08/2016	Bond Future	298.71143		298.71143		298.62792	298.62792			0.00	2,987,114.30	10	1,889.00
R197	On 03/11/2016	Bond Future	304.39750		304.39750		304.31661	304.31661			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	249.69770		249.69770		249.62673	249.62673		9.10	0.00	2,175,616,060.10	8,713	0.00
R202	On 04/08/2016	Bond Future	250.99916		250.99916		250.92871	250.92871		8.51	0.00	5,270,982,360.00	21,000	36,980.00
R202	On 03/11/2016	Bond Future	255.77713		255.77713		255.70878	255.70878			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 05/05/2016	Bond Future	9.00500		95.20413		8.96577	95.39306		7.91	0.00	266,761,972.26	2,802	0.00
R2023	On 04/08/2016	Bond Future	9.02861		97.20171		9.02924	97.19876		7.80	0.00	0.00	0	6,100.00
R2023	On 03/11/2016	Bond Future	9.09336		95.11334		9.09381	95.11130		7.82	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future	9.14989		97.01494		9.15033	97.01301		7.53	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	7.98000		101.57706		7.95611	101.60715		1.58	0.00	413,723,365.38	4,073	0.00
R203	On 04/08/2016	Bond Future	7.99986		103.56315		8.03140	103.53052		1.29	0.00	0.00	0	58,097.00
R203	On 03/11/2016	Bond Future	8.07508		101.35472		8.11487	101.32251		1.10	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future	8.09358		103.38124		8.15043	103.34851		0.79	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	9.59000		90.17855		9.55076	90.44976			0.00	697,080,191.50	7,730	0.00
R2030	On 04/08/2016	Bond Future	9.62494		88.08772		9.61526	88.15371			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future	9.68108		89.75786		9.67095	89.82599			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	9.72000		89.10842		9.68073	89.39612		14.05	0.00	804,827,249.44	9,032	0.00
R2032	On 04/08/2016	Bond Future	9.74817		91.05556		9.74365	91.08830		14.02	0.00	0.00	0	7,553.00
R2032	On 03/11/2016	Bond Future	9.80766		88.62304		9.80287	88.65729		14.33	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future	9.86057		90.39527		9.85561	90.43030		14.03	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	9.80000		93.82453		9.76069	94.13963			0.00	368,355,104.78	3,926	0.00
R2035	On 04/08/2016	Bond Future	9.82489		95.88554		9.82035	95.92157			0.00	0.00	0	5,341.00
R2035	On 03/11/2016	Bond Future	9.88421		93.20148		9.87940	93.23919			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	9.86000		90.39328		9.82074	90.70536		15.44	0.00	1,720,816,871.36	19,037	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
R2037	On 04/08/2016	Bond Future		9.88881	88.12823		9.88432	88.16356		16.16	0.00	4,069,761,661.40	46,180	41,343.00
R2037	On 03/11/2016	Bond Future		9.94436	89.79920		9.93962	89.83611		15.83	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		9.99445	87.33798		9.98954	87.37581		16.27	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		8.37500	102.20289		8.34112	102.28067		3.08	0.00	1,084,474,865.79	10,611	0.00
R204	On 04/08/2016	Bond Future		8.41637	100.20077		8.42838	100.17563		3.08	0.00	0.00	0	34,905.00
R204	On 03/11/2016	Bond Future		8.49682	102.10048		8.50982	102.07590		2.74	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		8.55450	100.09977		8.56930	100.07484		2.52	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		9.93000	94.01959		9.89075	94.35133		16.06	0.00	150,431,344.00	1,600	0.00
R2040	On 04/08/2016	Bond Future		9.95415	91.63375		9.95482	91.62814		16.83	0.00	0.00	0	812.00
R2040	On 03/11/2016	Bond Future		10.01011	93.37117		10.01069	93.36637		16.48	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		9.97000	90.96519		9.93073	91.29731		16.69	0.00	344,849,035.29	3,791	0.00
R2044	On 04/08/2016	Bond Future		9.99304	88.64700		9.99370	88.64147		17.52	0.00	0.00	0	20,486.00
R2044	On 03/11/2016	Bond Future		10.04805	90.32783		10.04862	90.32310		17.16	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		10.09796	87.75204		10.09853	87.74735		17.67	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		9.96500	90.03793		9.92567	90.37662		17.24	0.00	1,069,200,418.75	11,875	0.00
R2048	On 04/08/2016	Bond Future		9.98757	92.04849		9.98301	92.08745		17.26	0.00	4,163,353,202.70	45,230	59,523.00
R2048	On 03/11/2016	Bond Future		10.04438	89.35514		10.03958	89.39572		17.72	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future		10.09698	91.14178		10.09202	91.18330		17.39	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		8.61000	98.07858		8.57105	98.19630		4.44	0.00	1,295,421,884.64	13,208	0.00
R207	On 04/08/2016	Bond Future		8.65376	96.41306		8.65459	96.41070		4.49	0.00	0.00	0	76,765.00
R207	On 02/02/2017	Bond Future		8.78168	96.56178		8.78221	96.56047		4.06	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,540.15000	1.54015	1,541.94000	1.54194	1,540.150	4.14	0.54	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		8.74000	92.94115		8.70086	93.08707		6.01	0.00	790,650,363.05	8,507	0.00
R208	On 04/08/2016	Bond Future		8.77069	94.85160		8.77138	94.84914		5.87	0.00	0.00	0	48,309.00
R208	On 03/11/2016	Bond Future		8.83696	93.24717		8.83742	93.24560		5.78	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future		8.89022	95.11158		8.89067	95.11011		5.49	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

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/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			9.74500		70.20989		9.70564	70.47105		16.03	0.00	580,916,629.86	8,274	0.00
R209	On 04/08/2016	Bond Future			9.76541		71.77480		9.76083	71.80496		16.10	0.00	574,198.40	8	54,865.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,303.28000		1.30328		1,325.63000	1.32563	1,303.280	16.05	0.35	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,821.75000		1.82175		1,847.64000	1.84764	1,821.750	16.19	0.44	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,556.15000		2.55615		2,553.45000	2.55345	2,556.150	16.28	0.51	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	1,047.24000		1.04724		1,049.99000	1.04999	1,047.240	16.80	0.27	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,783.80000		5.78380		5,817.28000	5.81728	5,783.800	16.98	0.82	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.81727		69.98498		9.81245	70.01643		16.53	0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.86314		71.38444		9.85817	71.41659		16.29	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			183.88930		183.88930		183.83698	183.83698			0.00	3,677,786.00	20	0.00
R210	On 04/08/2016	Bond Future			187.38413		187.38413		187.33222	187.33222			0.00	0.00	0	1,391.00
R210	On 03/11/2016	Bond Future			188.66103		188.66103		188.61060	188.61060			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			138.60182		138.60182		138.56755	138.56755			0.00	277,203.64	2	0.00
R211	On 04/08/2016	Bond Future			139.48914		139.48914		139.45525	139.45525			0.00	0.00	0	62.00
R211	On 03/11/2016	Bond Future			142.14442		142.14442		142.11182	142.11182			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			145.07160		145.07160		145.03092	145.03092			0.00	469,741,840.80	3,238	0.00
R212	On 04/08/2016	Bond Future			145.91140		145.91140		145.87103	145.87103			0.00	0.00	0	3,880.00
R212	On 03/11/2016	Bond Future			148.68888		148.68888		148.64982	148.64982			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			9.63000		80.81753		9.58567	81.11236		13.76	0.00	1,031,716,587.98	12,766	0.00
R213	On 04/08/2016	Bond Future			9.64703		82.61765		9.64245	82.64780		13.77	0.00	0.00	0	44,354.00
R213	On 03/11/2016	Bond Future			9.70363		80.63318		9.69878	80.66472		14.10	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.75512		82.24531		9.75009	82.27762		13.85	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

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
R214	On 05/05/2016	Bond Future		9.88000	70.16367		9.84063	70.43191		16.78	0.00	533,805,201.36	7,608	0.00
R214	On 04/08/2016	Bond Future		9.89439	71.76893		9.89495	71.76514		16.82	0.00	0.00	0	30,123.00
R214	On 04/08/2016	Bond Future	8.55	Call	135.92000	0.13592	139.36000	0.13936	135.920	16.34	0.06	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	888.84000	0.88884	898.41000	0.89841	888.840	16.60	0.26	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,984.86000	3.98486	3,994.36000	3.99436	3,984.860	17.31	0.68	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,723.52000	8.72352	8,724.72000	8.72472	8,723.520	17.72	0.93	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future		9.94802	69.83239		9.94849	69.82923		17.30	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future		9.99730	71.22868		9.99777	71.22555		17.05	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		26,755.90000	26,755.90000		26,776.13000	26,776.13000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future		27,304.63000	27,304.63000		27,321.96000	27,321.96000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		11.07250	11.07250		11.06640	11.06640		17.14	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		11.27980	11.27980		11.27070	11.27070		17.23	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.10310	5.10310		5.14810	5.14810		15.39	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.07800	5.07800		5.12370	5.12370		15.39	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.51360	1.51360		1.50920	1.50920			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.43840	1.43840		1.43480	1.43480			0.00	0.00	0	0.00
Total for Derivatives :												53,856,270,715.95	690,952	3 739 031.00
Grand Total:												53,856,270,715.95	690,952	3 739 031.00