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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/05/2016

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	14.85200	14.85200		14.97340	14.97340		14.21	0.00	0.00	0	0.00
\$ / R	On 09/05/2016	Any day expiry	14.94010	14.94010		14.97340	14.97340		15.24	0.00	0.00	0	0.00
\$ / R	On 09/05/2016	Any day expiry	14.55	Call	398.89700	0.39890	446.07470	0.44607	398.897	20.11	0.93	0.00	2,500.00
\$ / R	On 10/05/2016	Any day expiry	14.94010	14.94010		14.96740	14.96740		17.50	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	5.48360	0.00548	10.08620	0.01009	5.484	24.19	0.04	0.00	8,403.00
\$ / R	On 10/05/2016	Any day expiry	14.44	Put	11.66160	0.01166	20.15740	0.02016	11.662	22.59	0.07	0.00	1,000.00
\$ / R	On 10/05/2016	Any day expiry	14.48	Put	14.07830	0.01408	23.83540	0.02384	14.078	22.19	0.09	0.00	2,000.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	10.77890	0.01078	18.75790	0.01876	10.779	23.67	0.07	0.00	8,403.00
\$ / R	On 11/05/2016	Any day expiry	14.94010	14.94010		14.97050	14.97050		18.73	0.00	0.00	0	0.00
\$ / R	On 11/05/2016	Any day expiry	14.66	Call	325.61610	0.32562	367.14940	0.36715	325.616	20.89	0.78	0.00	2,500.00
\$ / R	On 13/05/2016	Any day expiry	14.94600	14.94600		14.97670	14.97670		20.02	0.00	0.00	0	560.00
\$ / R	On 16/05/2016	Any day expiry	14.95500	14.95500		14.98590	14.98590		19.31	0.00	0.00	0	1,780.00
\$ / R	On 17/05/2016	Any day expiry	14.95790	14.95790		14.98900	14.98900		19.54	0.00	0.00	0	0.00
\$ / R	On 17/05/2016	Any day expiry	14.46	Put	36.59530	0.03660	45.34940	0.04535	36.595	18.69	0.14	0.00	1,000.00
\$ / R	On 18/05/2016	Any day expiry	14.96100	14.96100		14.99200	14.99200		19.72	0.00	0.00	0	0.00
\$ / R	On 18/05/2016	Any day expiry	14.80	Put	138.72120	0.13872	145.45620	0.14546	138.721	19.46	0.37	0.00	15,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/05/2016	Any day expiry		14.96410	14.96410		14.99510	14.99510		19.86	0.00	0.00	0	0.00
\$ / R	On 20/05/2016	Any day expiry		14.96710	14.96710		14.99810	14.99810		19.98	0.00	0.00	0	4,700.00
\$ / R	On 23/05/2016	Any day expiry		14.97640	14.97640		15.00730	15.00730		19.57	0.00	0.00	0	0.00
\$ / R	On 24/05/2016	Any day expiry		14.97940	14.97940		15.01040	15.01040		19.69	0.00	0.00	0	0.00
\$ / R	On 24/05/2016	Any day expiry	14.48	Put	76.54090	0.07654	79.56550	0.07957	76.541	19.25	0.21	0.00	0	1,000.00
\$ / R	On 25/05/2016	Any day expiry		14.98250	14.98250		15.01350	15.01350		19.79	0.00	0.00	0	285.00
\$ / R	On 27/05/2016	Any day expiry		14.98860	14.98860		15.01960	15.01960		19.95	0.00	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	0.02670	0.00003	0.10080	0.00010	0.027	27.26	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	6.65050	0.00665	6.49820	0.00650	6.650	21.98	0.02	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	14.25	Put	47.29630	0.04730	48.99170	0.04899	47.296	19.31	0.13	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	33.21910	0.03322	43.41170	0.04341	33.219	22.44	0.09	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	10.38270	0.01038	14.70070	0.01470	10.383	23.90	0.03	0.00	0	150.00
\$ / R	On 30/05/2016	Any day expiry		14.99790	14.99790		15.02880	15.02880		19.63	0.00	0.00	0	930.00
\$ / R	On 31/05/2016	Any day expiry		15.00090	15.00090		15.03180	15.03180		19.72	0.00	7,559,050.00	500	2,168.00
\$ / R	On 31/05/2016	Any day expiry	14.50	Put	109.96470	0.10996	109.16560	0.10917	109.965	19.18	0.24	0.00	0	1,000.00
\$ / R	On 01/06/2016	Any day expiry		15.00400	15.00400		15.03490	15.03490		19.79	0.00	0.00	0	0.00
\$ / R	On 01/06/2016	Any day expiry	14.53	Put	123.18630	0.12319	121.61960	0.12162	123.186	19.28	0.26	0.00	0	18,400.00
\$ / R	On 01/06/2016	Any day expiry	14.68	Call	495.98110	0.49598	523.87060	0.52387	495.981	19.44	0.67	0.00	0	18,400.00
\$ / R	On 06/06/2016	Any day expiry		15.01940	15.01940		15.05020	15.05020		19.70	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	0.54940	0.00055	0.88720	0.00089	0.549	24.70	0.00	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	191.89380	0.19189	207.37990	0.20738	191.894	20.77	0.33	0.00	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry		15.02240	15.02240		15.05330	15.05330		19.76	0.00	0.00	0	0.00
\$ / R	On 07/06/2016	Any day expiry	14.52	Put	141.64140	0.14164	137.83760	0.13784	141.641	19.18	0.27	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry		15.02550	15.02550		15.05630	15.05630		19.91	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	171.51060	0.17151	166.98820	0.16699	171.511	19.31	0.30	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	14.75	Put	227.87000	0.22787	0.00000	0.00000	227.870	19.51	0.37	5,385,590.10	1,000	1,000.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	130.94330	0.13094	142.76550	0.14277	130.943	21.66	0.24	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry		15.02860	15.02860		15.05940	15.05940		19.95	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future		15.04090	15.04090		15.07170	15.07170		19.82	0.00	927,121,076.00	61,640	582,943.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	1.30420	0.00130	1.57810	0.00158	1.304	24.77	0.00	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	4.48680	0.00449	4.91090	0.00491	4.487	21.37	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	5.22790	0.00523	5.65710	0.00566	5.228	20.96	0.01	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	7.37460	0.00737	7.78530	0.00779	7.375	20.05	0.02	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,553.40390	1.55340	1,584.44780	1.58445	1,553.404	18.69	0.97	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	12.50390	0.01250	12.74780	0.01275	12.504	18.69	0.03	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	13.19280	0.01319	13.40530	0.01341	13.193	18.55	0.04	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	50.14420	0.05014	49.56140	0.04956	50.144	18.69	0.11	0.00	0	79,677.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.10	Put	64.24050	0.06424	63.25850	0.06326	64.241	18.74	0.14	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	81.20050	0.08120	79.71250	0.07971	81.201	18.78	0.16	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	90.85240	0.09085	89.06710	0.08907	90.852	18.81	0.18	0.00	0	51,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	139.99070	0.13999	136.46970	0.13647	139.991	19.03	0.25	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.46	Call	723.78300	0.72378	750.95470	0.75095	723.783	19.04	0.75	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	154.85470	0.15485	150.78960	0.15079	154.855	19.10	0.27	0.00	0	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.70	Call	565.64000	0.56564	589.87910	0.58988	565.640	19.36	0.65	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	518.38580	0.51839	541.50570	0.54151	518.386	19.47	0.62	0.00	0	25,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	266.10510	0.26611	258.13580	0.25814	266.105	19.49	0.39	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	288.41200	0.28841	279.70620	0.27971	288.412	19.56	0.41	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	437.24730	0.43725	458.12710	0.45813	437.247	19.66	0.56	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	341.28100	0.34128	330.89730	0.33090	341.281	19.70	0.45	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	346.34270	0.34634	335.80570	0.33581	346.343	19.72	0.46	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	402.68630	0.40269	422.47920	0.42248	402.686	19.75	0.53	0.00	0	56,883.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	361.78630	0.36179	350.77920	0.35078	361.786	19.75	0.47	0.00	0	7,840.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.10	Call	357.83630	0.35784	376.31100	0.37631	357.836	19.94	0.49	0.00	0	17,283.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	160.93470	0.16093	172.93200	0.17293	160.935	21.43	0.26	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	132.52530	0.13253	143.34480	0.14334	132.525	21.76	0.22	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	116.21510	0.11622	126.32850	0.12633	116.215	21.97	0.20	2,539,409.90	788	650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,075.31510	1.07532	1,054.62850	1.05463	1,075.315	21.97	0.80	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	101.83150	0.10183	111.26830	0.11127	101.831	22.19	0.18	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	85.67980	0.08568	94.28580	0.09429	85.680	22.46	0.16	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,301.42320	1.30142	1,279.04350	1.27904	1,301.423	22.53	0.85	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	78.04650	0.07805	86.22620	0.08623	78.046	22.61	0.14	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	73.98800	0.07399	81.93110	0.08193	73.988	22.70	0.14	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,518.83540	1.51884	1,495.08800	1.49509	1,518.835	23.04	0.89	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	57.38480	0.05738	64.27820	0.06428	57.385	23.10	0.11	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,657.48370	1.65748	1,633.04310	1.63304	1,657.484	23.29	0.91	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	47.00600	0.04701	53.28120	0.05328	47.006	23.32	0.09	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	32.20420	0.03220	37.43850	0.03744	32.204	23.72	0.07	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	31.27530	0.03128	36.43420	0.03643	31.275	23.75	0.06	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	29.06630	0.02907	34.03970	0.03404	29.066	23.83	0.06	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,988.16630	1.98817	1,962.33970	1.96234	1,988.166	23.83	0.94	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	26.61610	0.02662	31.37270	0.03137	26.616	23.92	0.06	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	25.46840	0.02547	30.11850	0.03012	25.468	23.97	0.05	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	6.66100	0.00666	8.85970	0.00886	6.661	25.35	0.02	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	6.07030	0.00607	8.11140	0.00811	6.070	25.49	0.01	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	5.61220	0.00561	7.41940	0.00742	5.612	25.75	0.01	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	5.50440	0.00550	7.25710	0.00726	5.504	25.81	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	4.12530	0.00413	5.19490	0.00519	4.125	26.78	0.01	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	3.71150	0.00371	4.58460	0.00458	3.711	27.16	0.01	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	2.67030	0.00267	3.07700	0.00308	2.670	28.42	0.01	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.04400	15.04400	15.07470	15.07470		19.86	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	171.45280	0.17145	166.83460	0.16683	171.453	19.19	0.28	0.00	0	1,000.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	107.72280	0.10772	117.27180	0.11727	107.723	22.18	0.19	0.00	0	10,000.00
\$ / R	On 15/06/2016	Any day expiry			15.04710	15.04710	15.07780	15.07780		19.89	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry			15.06560	15.06560	15.09620	15.09620		19.81	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	198.94570	0.19895	193.05160	0.19305	198.946	19.18	0.30	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			15.07490	15.07490	15.10540	15.10540		19.91	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	494.74630	0.49475	480.87990	0.48088	494.746	20.16	0.52	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	81.20950	0.08121	88.53450	0.08853	81.209	23.17	0.13	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			15.08730	15.08730		15.11770	15.11770		19.81	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/06/2016	Any day expiry	1.44700	0.00145		1.59190	0.00159	1.447	24.18	0.00	0.00	0	250.00		
\$ / R	13.50	Put	On 28/06/2016	Any day expiry	25.95820	0.02596		27.25160	0.02725	25.958	18.70	0.06	0.00	0	150.00		
\$ / R	14.58	Put	On 28/06/2016	Any day expiry	225.82910	0.22583		219.10650	0.21911	225.829	19.21	0.31	0.00	0	1,000.00		
\$ / R	16.62	Call	On 28/06/2016	Any day expiry	94.52710	0.09453		102.10100	0.10210	94.527	23.01	0.14	0.00	0	250.00		
\$ / R	17.04	Call	On 28/06/2016	Any day expiry	59.88290	0.05988		65.81410	0.06581	59.883	23.74	0.10	0.00	0	150.00		
\$ / R			On 29/06/2016	Any day expiry	15.09030	15.09030		15.12080	15.12080		19.93	0.00	0.00	0	0.00		
\$ / R			On 30/06/2016	Any day expiry	15.09340	15.09340		15.12380	15.12380		19.95	0.00	1,067,136.00	70	153.00		
\$ / R			On 05/07/2016	Any day expiry	15.10890	15.10890		15.13920	15.13920		19.85	0.00	0.00	0	0.00		
\$ / R	14.60	Put	On 05/07/2016	Any day expiry	250.17990	0.25018		242.62090	0.24262	250.180	19.18	0.32	0.00	0	1,000.00		
\$ / R			On 12/07/2016	Any day expiry	15.13040	15.13040		15.16080	15.16080		19.85	0.00	0.00	0	0.00		
\$ / R	15.04	Put	On 12/07/2016	Any day expiry	465.73260	0.46573		453.28810	0.45329	465.733	19.77	0.46	0.00	0	12,000.00		
\$ / R			On 15/07/2016	Any day expiry	15.13930	15.13930		15.17030	15.17030		20.00	0.00	0.00	0	370.00		
\$ / R			On 26/07/2016	Any day expiry	15.17190	15.17190		15.20530	15.20530		19.92	0.00	0.00	0	0.00		
\$ / R	16.60	Put	On 26/07/2016	Any day expiry	1,617.86310	1.61786		1,592.81920	1.59282	1,617.863	22.72	0.78	0.00	0	7,229.00		
\$ / R	18.19	Call	On 26/07/2016	Any day expiry	56.39820	0.05640		60.61940	0.06062	56.398	25.43	0.07	0.00	0	7,229.00		
\$ / R			On 27/07/2016	Any day expiry	15.17480	15.17480		15.20840	15.20840		19.94	0.00	0.00	0	2,110.00		
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	4.40000	0.00440		4.60390	0.00460	4.400	22.51	0.01	0.00	0	250.00		
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	57.37810	0.05738		57.52240	0.05752	57.378	18.88	0.09	0.00	0	150.00		
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	128.42920	0.12843		135.28370	0.13528	128.429	23.64	0.15	0.00	0	250.00		
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	100.58500	0.10059		106.52100	0.10652	100.585	24.18	0.12	0.00	0	150.00		
\$ / R			On 28/07/2016	Any day expiry	15.17780	15.17780		15.21160	15.21160		19.95	0.00	0.00	0	265.00		
\$ / R			On 05/08/2016	Any day expiry	15.20150	15.20150		15.23710	15.23710		20.03	0.00	0.00	0	1,900.00		
\$ / R	15.00	Put	On 05/08/2016	Any day expiry	498.61420	0.49861		0.00000	0.00000	498.614	19.75	0.43	32,012,134.00	5,000	5,000.00		
\$ / R			On 11/08/2016	Any day expiry	15.21930	15.21930		15.25590	15.25590		19.98	0.00	0.00	0	0.00		
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	20.97380	0.02097		20.71190	0.02071	20.974	19.68	0.03	0.00	0	2,000.00		
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	510.27680	0.51028		525.77400	0.52577	510.277	20.56	0.45	0.00	0	2,000.00		
\$ / R			On 15/08/2016	Any day expiry	15.23180	15.23180		15.26830	15.26830		20.01	0.00	0.00	0	105.00		
\$ / R			On 17/08/2016	Any day expiry	15.23810	15.23810		15.27440	15.27440		20.05	0.00	0.00	0	0.00		
\$ / R	15.84	Put	On 17/08/2016	Any day expiry	1,036.31620	1.03632		1,013.14050	1.01314	1,036.316	21.10	0.61	0.00	0	5,000.00		
\$ / R	17.39	Call	On 17/08/2016	Any day expiry	157.53620	0.15754		164.63020	0.16463	157.536	23.82	0.16	0.00	0	5,000.00		
\$ / R			On 26/08/2016	Any day expiry	15.26630	15.26630		15.30210	15.30210		20.05	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	6.89780	0.00690		7.13230	0.00713	6.898	20.83	0.01	0.00	0	250.00		
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	86.09560	0.08610		84.19690	0.08420	86.096	18.73	0.11	0.00	0	150.00		
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	149.79750	0.14980		156.38440	0.15638	149.798	24.19	0.15	0.00	0	250.00		
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	130.49160	0.13049		136.54880	0.13655	130.492	24.54	0.13	0.00	0	150.00		
\$ / R			On 29/08/2016	Any day expiry	15.27570	15.27570		15.31140	15.31140		19.97	0.00	0.00	0	2,610.00		
\$ / R			On 06/09/2016	Any day expiry	15.30080	15.30080		15.33600	15.33600		20.02	0.00	0.00	0	0.00		
\$ / R			On 08/09/2016	Any day expiry	15.30710	15.30710		15.34220	15.34220		20.04	0.00	0.00	0	0.00		
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	139.36230	0.13936		136.55870	0.13656	139.362	18.55	0.15	0.00	0	36,130.00		
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	225.64580	0.22565		233.65100	0.23365	225.646	23.38	0.20	0.00	0	36,130.00		
\$ / R			On 09/09/2016	Any day expiry	15.31020	15.31020		15.34530	15.34530		20.05	0.00	0.00	0	0.00		
\$ / R			On 13/09/2016	Any day expiry	15.32280	15.32280		15.35760	15.35760		20.01	0.00	0.00	0	0.00		
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	532.07800	0.53208		517.54800	0.51755	532.078	19.51	0.39	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 13/09/2016	Any day expiry	18.71	Call	118.13750	0.11814	122.82010	0.12282	118.138	25.74	0.11	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.32900	15.32900	15.36380	15.36380		20.10	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.34160	15.34160	15.37610	15.37610		20.06	0.00	175,231,755.20	11,422	184,973.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	69.13860	0.06914	68.70910	0.06871	69.139	18.27	0.08	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	134.89610	0.13490	132.33110	0.13233	134.896	18.46	0.14	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	346.45290	0.34645	337.04840	0.33705	346.453	18.92	0.29	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	1,124.44820	1.12445	1,148.45170	1.14845	1,124.448	18.98	0.69	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	424.45470	0.42445	412.97580	0.41298	424.455	19.12	0.34	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	905.55220	0.90555	925.53470	0.92553	905.552	19.55	0.60	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	446.87370	0.44687	457.81870	0.45782	446.874	21.58	0.35	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	392.48290	0.39248	402.68760	0.40269	392.483	22.00	0.32	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	362.21050	0.36221	371.99220	0.37199	362.211	22.27	0.30	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	354.58320	0.35458	364.25800	0.36426	354.583	22.34	0.29	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	301.81720	0.30182	310.71360	0.31071	301.817	22.83	0.25	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	229.40640	0.22941	237.08040	0.23708	229.406	23.55	0.20	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	205.97150	0.20597	213.21760	0.21322	205.972	23.83	0.18	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	97.93710	0.09794	103.87690	0.10388	97.937	27.60	0.09	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.36980	15.36980	15.40380	15.40380		20.07	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	8.94290	0.00894	9.53820	0.00954	8.943	19.40	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	109.00090	0.10900	107.46180	0.10746	109.001	18.33	0.12	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	173.79070	0.17379	180.07880	0.18008	173.791	24.54	0.15	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	160.88660	0.16089	166.69430	0.16669	160.887	24.77	0.14	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.45760	15.45760	15.49000	15.49000		20.13	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	10.56240	0.01056	11.12450	0.01112	10.562	18.51	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	124.42320	0.12442	120.82140	0.12082	124.423	18.00	0.12	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	193.57510	0.19358	198.76750	0.19877	193.575	25.15	0.15	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	188.92190	0.18892	194.11500	0.19412	188.922	25.33	0.15	0.00	0	150.00
\$ / R	On 07/11/2016	Any day expiry			15.49520	15.49520	15.52700	15.52700		20.15	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	591.02930	0.59103	577.63300	0.57763	591.029	19.34	0.37	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	597.58550	0.59759	607.78020	0.60778	597.586	21.45	0.39	0.00	0	8,695.00
\$ / R	On 28/11/2016	Any day expiry			15.56090	15.56090	15.59300	15.59300		20.16	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	15.44170	0.01544	16.82940	0.01683	15.442	18.33	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	141.48580	0.14149	141.42250	0.14142	141.486	17.74	0.13	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	219.92840	0.21993	225.83700	0.22584	219.928	26.03	0.15	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.61090	15.61090	15.64330	15.64330		20.21	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.62650	15.62650	15.65910	15.65910		20.25	0.00	18,751,800.00	1,200	61,371.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	16.34010	0.01634	14.17360	0.01417	16.340	17.84	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	108.36370	0.10836	104.07000	0.10407	108.364	17.50	0.10	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	130.66950	0.13067	126.39430	0.12639	130.670	17.70	0.12	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	160.09130	0.16009	155.95720	0.15596	160.091	17.94	0.13	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	205.78390	0.20578	202.02900	0.20203	205.784	18.25	0.16	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	438.25460	0.43825	429.18440	0.42918	438.255	18.82	0.28	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	487.24470	0.48724	476.98200	0.47698	487.245	18.91	0.30	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	516.65450	0.51665	505.81110	0.50581	516.654	19.00	0.31	0.00	0	4,000.00

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	14.80	Put	560.34270	0.56034	548.66020	0.54866	560.343	19.14	0.33	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	610.64360	0.61064	598.03350	0.59803	610.644	19.28	0.35	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	643.86820	0.64387	630.65880	0.63066	643.868	19.37	0.36	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	653.53430	0.65353	640.15260	0.64015	653.534	19.40	0.37	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	754.29000	0.75429	739.19040	0.73919	754.290	19.66	0.40	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	759.52030	0.75952	744.33670	0.74434	759.520	19.67	0.40	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,088.82800	1.08883	1,104.62340	1.10462	1,088.828	19.92	0.57	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	1,045.47480	1.04547	1,060.43000	1.06043	1,045.475	20.05	0.55	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	918.97480	0.91897	901.33000	0.90133	918.975	20.05	0.45	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	959.64080	0.95964	941.40920	0.94141	959.641	20.15	0.46	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,099.22740	1.09923	1,079.51850	1.07952	1,099.227	20.46	0.50	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,227.45770	1.22746	1,206.72150	1.20672	1,227.458	20.73	0.53	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,362.07330	1.36207	1,340.50210	1.34050	1,362.073	21.01	0.55	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,553.07430	1.55307	1,530.66860	1.53067	1,553.074	21.41	0.59	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,596.76010	1.59676	1,574.17500	1.57417	1,596.760	21.50	0.60	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,715.31000	1.71531	1,692.28490	1.69228	1,715.310	21.73	0.62	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	617.87880	0.61788	627.09770	0.62710	617.879	21.94	0.37	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	599.36990	0.59937	608.40680	0.60841	599.370	22.05	0.36	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	587.89780	0.58790	596.89050	0.59689	587.898	22.12	0.35	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	446.41340	0.44641	454.89510	0.45490	446.413	23.11	0.28	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	398.88580	0.39889	407.21590	0.40722	398.886	23.53	0.25	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	390.41680	0.39042	398.72020	0.39872	390.417	23.61	0.25	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	341.75920	0.34176	349.95490	0.34995	341.759	24.18	0.22	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	304.81940	0.30482	313.35180	0.31335	304.819	25.07	0.19	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	298.13530	0.29814	306.73120	0.30673	298.135	25.26	0.19	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	296.68380	0.29668	305.29470	0.30529	296.684	25.30	0.19	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	286.21960	0.28622	294.93430	0.29493	286.220	25.60	0.18	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	279.61980	0.27962	288.40770	0.28841	279.620	25.81	0.18	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	253.26060	0.25326	262.35020	0.26235	253.261	26.73	0.16	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	250.63660	0.25064	259.75850	0.25976	250.637	26.83	0.16	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	247.56180	0.24756	256.72390	0.25672	247.562	26.95	0.16	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	240.68440	0.24068	249.93600	0.24994	240.684	27.23	0.15	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	227.21680	0.22722	236.10920	0.23611	227.217	27.24	0.14	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	219.25260	0.21925	227.92840	0.22793	219.253	27.24	0.14	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	205.92580	0.20593	214.23140	0.21423	205.926	27.24	0.13	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	200.44460	0.20044	208.59500	0.20860	200.445	27.24	0.13	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	156.80970	0.15681	163.65710	0.16366	156.810	27.24	0.11	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	149.76280	0.14976	156.38710	0.15639	149.763	27.24	0.10	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	134.03030	0.13403	140.14200	0.14014	134.030	27.24	0.09	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	130.34470	0.13034	136.33320	0.13633	130.345	27.24	0.09	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.89270	15.89270	15.92620	15.92620		20.36	0.00	5,324,054.50	335	4,782.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	811.93730	0.81194	794.79690	0.79480	811.937	19.43	0.37	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	880.58060	0.88058	862.65450	0.86265	880.581	19.61	0.39	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,072.56260	1.07256	1,052.68140	1.05268	1,072.563	20.08	0.44	0.00	0	6,370.00

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	15.74	Put	1,096.28640	1.09629	1,076.18380	1.07618	1,096.286	20.14	0.44	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,759.41440	1.75941	1,735.73360	1.73573	1,759.414	21.43	0.57	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	546.79720	0.54680	556.09080	0.55609	546.797	23.55	0.28	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	545.24860	0.54525	554.54470	0.55454	545.249	23.56	0.28	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	467.10600	0.46711	476.44160	0.47644	467.106	24.24	0.25	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	428.84080	0.42884	437.32790	0.43733	428.841	24.84	0.23	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	258.71780	0.25872	272.92780	0.27293	258.718	27.02	0.14	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.17430	16.17430	16.20600	16.20600		20.73	0.00	0.00	0	2,300.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.38680	16.38680	16.41790	16.41790		21.20	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.04090	15.04090	15.07170	15.07170		19.82	0.00	616,676.90	41	945.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.34160	15.34160	15.37610	15.37610		20.06	0.00	306,832.00	20	336.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.62650	15.62650	15.65910	15.65910		20.25	0.00	203,144.50	13	33.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.89270	15.89270	15.92620	15.92620		20.36	0.00	0.00	0	54.00
£ / R	On 31/05/2016	Any day expiry			21.65570	21.65570	21.78140	21.78140		15.31	0.00	0.00	0	123.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.71450	21.71450	21.84040	21.84040		15.36	0.00	55,154,830.00	2,540	57,710.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	15.25990	0.01526	17.47050	0.01747	15.260	18.40	0.03	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	4.45730	0.00446	4.76260	0.00476	4.457	25.13	0.01	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			22.10750	22.10750	22.24110	22.24110		16.69	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	444.22730	0.44423	404.38530	0.40439	444.227	16.21	0.31	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	96.98210	0.09698	110.87100	0.11087	96.982	19.05	0.09	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.15910	22.15910	22.29220	22.29220		16.83	0.00	16,153,983.90	729	24,375.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.58640	22.58640	22.71870	22.71870		18.07	0.00	0.00	0	152.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	44.17850	0.04418	44.99260	0.04499	44.179	19.57	0.03	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	80.43640	0.08044	76.17860	0.07618	80.436	17.24	0.06	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	704.41100	0.70441	666.01900	0.66602	704.411	17.39	0.32	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,539.63790	1.53964	1,469.38860	1.46939	1,539.638	18.38	0.52	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	688.99160	0.68899	729.44410	0.72944	688.992	19.43	0.33	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	301.51670	0.30152	321.84070	0.32184	301.517	21.03	0.16	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			22.99020	22.99020	23.12530	23.12530		18.98	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry			23.20270	23.20270	23.33800	23.33800		19.28	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			23.42170	23.42170	23.55550	23.55550			0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14117	0.14117	0.14044	0.14044		20.23	0.00	0.00	0	4,799.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14446	0.14446	0.14374	0.14374		19.21	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14766	0.14766	0.14691	0.14691		19.04	0.00	0.00	0	5,961.00
€ / R	On 25/05/2016	Any day expiry			17.12360	17.12360	17.11570	17.11570		20.56	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.13130	17.13130	17.12330	17.12330		20.72	0.00	0.00	0	0.00
€ / R	On 31/05/2016	Any day expiry			17.14650	17.14650	17.13850	17.13850		20.30	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.20110	17.20110	17.19290	17.19290		20.29	0.00	171,821,787.90	9,989	73,006.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	4.39940	0.00440	5.44000	0.00544	4.399	25.57	0.01	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	31.85300	0.03185	38.87440	0.03887	31.853	19.23	0.07	0.00	0	2,912.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,299.99130		1.29999	1,301.05210	1.30105	1,299.991		19.43	0.89	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	206.40920		0.20641	220.74950	0.22075	206.409		19.91	0.29	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	350.26360		0.35026	366.64660	0.36665	350.264		20.16	0.42	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	829.54010		0.82954	846.97550	0.84698	829.540		21.26	0.68	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	22.00770		0.02201	24.56130	0.02456	22.008		24.88	0.04	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.60020		17.60020	17.59650	17.59650			20.24	0.00	36,960,420.00	2,100	10,856.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	1,165.48420		1.16548	1,171.79820	1.17180	1,165.484		19.74	0.64	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.98650		17.98650	17.98140	17.98140			20.10	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	432.72970		0.43273	442.58100	0.44258	432.730		19.24	0.25	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	602.75040		0.60275	612.92350	0.61292	602.750		19.31	0.31	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	424.31930		0.42432	435.25030	0.43525	424.319		23.10	0.24	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	309.56530		0.30957	320.76420	0.32076	309.565		24.56	0.18	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.35530		18.35530	18.35100	18.35100			20.15	0.00	0.00	0	2,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.11697		102.11697	102.58801	102.58801				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.34724		99.34724	99.83457	99.83457				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			98.22316		98.22316	98.72012	98.72012				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.15139		100.15139	100.15944	100.15944				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.18148		100.18148	100.19759	100.19759				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.93497		99.93497	99.95561	99.95561				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.54824		100.54824	100.58543	100.58543				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.99298		99.99298	100.03429	100.03429				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.83318		99.83318	99.87218	99.87218				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.38378		100.38378	100.52526	100.52526				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			99.86496		99.86496	100.01569	100.01569				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			99.31214		99.31214	99.47609	99.47609				0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			484.93700		484.93700	483.63800	483.63800				0.00	0.00	0	16.00
AL37	On 03/11/2016	Index Future			494.33100		494.33100	492.90600	492.90600				0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			557.52400		557.52400	555.67800	555.67800				0.00	0.00	0	9.00
AL7T	On 03/11/2016	Index Future			568.32400		568.32400	566.32700	566.32700				0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			506.18900		506.18900	504.51600	504.51600				0.00	0.00	0	627.00
ALBI	On 03/11/2016	Index Future			515.99500		515.99500	514.18500	514.18500				0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future			526.44800		526.44800	524.46100	524.46100				0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.04770		11.04770	11.24090	11.24090			16.09	0.00	2,982,879.00	270	7,644.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.22890		11.22890	11.42590	11.42590			16.32	0.00	0.00	0	1,432.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.40340		11.40340	11.60040	11.60040			16.34	0.00	0.00	0	380.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.56880		11.56880	11.76760	11.76760			16.33	0.00	0.00	0	4,348.00

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
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.63320		11.63320		11.72510	11.72510		16.01	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.86560		11.86560		11.96210	11.96210		16.12	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future			15.52470		15.52470		15.58940	15.58940		19.10	0.00	0.00	0	4,383.00
CHF / R	On 19/09/2016	Foreign Exchange Future			15.90780		15.90780		15.97890	15.97890		19.70	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.30640		2.30640		2.30860	2.30860		19.15	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future			2.34090		2.34090		2.34330	2.34330		19.60	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.31290		2.31290		2.31260	2.31260		20.83	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future			2.36740		2.36740		2.36760	2.36760		21.36	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			131.23915		131.23915		131.18566	131.18566			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future			132.09493		132.09493		132.01289	132.01289			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		10.70500	76.08554			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future			10.71659		78.02272		10.76038	77.74964			0.00	4,915,431.36	63	8,905.00
ES33	On 03/11/2016	Bond Future			10.80154		75.72503		10.84933	75.43114			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future			10.88233		77.26009		10.93518	76.93947			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		10.88000	79.86311			0.00	0.00	0	0.00
ES42	On 04/08/2016	Bond Future			10.88684		81.97020		10.93053	81.66303			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future			10.97128		79.27846		11.01886	78.94874			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 04/08/2016	GOVI			505.05000		505.05000		503.44900	503.44900			0.00	0.00	0	468.00

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 03/11/2016	GOVI	514.83300		514.83300		513.09700	513.09700			0.00	0.00	0	146.00
GOVI	On 02/02/2017	GOVI	525.26300		525.26300		523.35100	523.35100			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	1.93860		1.93860		1.94220	1.94220		19.64	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.97810		1.97810		1.98210	1.98210		19.44	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.01410		2.01410		2.01780	2.01780		19.71	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.04680		2.04680		2.05070	2.05070		19.90	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	126.34675		126.34675		126.34675	126.34675			0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	127.38661		127.38661		127.64329	127.64329			0.00	0.00	0	2,704.00
I2025	On 03/11/2016	Bond Future	129.83826		129.83826		130.07308	130.07308			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	106.86311		106.86311		106.86311	106.86311			0.00	0.00	0	0.00
I2033	On 04/08/2016	Bond Future	108.23610		108.23610		108.89408	108.89408			0.00	0.00	0	3,915.00
I2033	On 03/11/2016	Bond Future	109.29640		109.29640		109.94425	109.94425			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	134.50771		134.50771		134.50771	134.50771			0.00	0.00	0	0.00
I2038	On 04/08/2016	Bond Future	135.93978		135.93978		135.64847	135.64847			0.00	2,718,795,600.00	20,000	22,243.00
I2038	On 03/11/2016	Bond Future	138.55605		138.55605		138.23055	138.23055			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	134.50103		134.50103		134.50103	134.50103			0.00	0.00	0	0.00
I2046	On 04/08/2016	Bond Future	137.11163		137.11163		137.05709	137.05709			0.00	0.00	0	16,234.00
I2046	On 03/11/2016	Bond Future	138.23945		138.23945		138.15541	138.15541			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	145.50701		145.50701		145.50701	145.50701			0.00	0.00	0	0.00
I2050	On 04/08/2016	Bond Future	144.47648		144.47648		146.17636	146.17636			0.00	3,756,388,480.00	26,000	20,717.00
I2050	On 03/11/2016	Bond Future	147.25692		147.25692		148.95878	148.95878			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 04/08/2016	Index Future	248.28900		248.28900		248.68100	248.68100			0.00	12,414,450.00	5	1,031.00
IGOV	On 03/11/2016	Index Future	253.11900		253.11900		253.46600	253.46600			0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future	258.26700		258.26700		258.55200	258.55200			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	672.59100		672.59100		673.18500	673.18500			0.00	0.00	0	157.00
ILBI	On 03/11/2016	Index Future	685.43400		685.43400		685.79800	685.79800			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

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 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	0.14920	0.14920		0.14890	0.14890			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016		Foreign Exchange Future	0.14890	0.14890		0.14900	0.14900			0.00	0.00	0	0.00
KES / R	On 19/12/2016		Foreign Exchange Future	0.14940	0.14940		0.14920	0.14920			0.00	0.00	0	0.00
NGN / R	On 13/06/2016		Foreign Exchange Future	0.07390	0.07390		0.07400	0.07400			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016		Foreign Exchange Future	0.06800	0.06800		0.06790	0.06790			0.00	0.00	0	0.00
NGN / R	On 19/12/2016		Foreign Exchange Future	0.06320	0.06320		0.06310	0.06310			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016		Foreign Exchange Future	10.25010	10.25010		10.37360	10.37360		17.52	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016		Foreign Exchange Future	10.40810	10.40810		10.53460	10.53460		17.82	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016		Foreign Exchange Future	10.56170	10.56170		10.68810	10.68810		17.85	0.00	0.00	0	0.00
PULA / R	On 13/06/2016		Foreign Exchange Future	1.37450	1.37450		1.38930	1.38930			0.00	0.00	0	0.00
PULA / R	On 19/09/2016		Foreign Exchange Future	1.39030	1.39030		1.40570	1.40570			0.00	0.00	0	0.00
PULA / R	On 19/12/2016		Foreign Exchange Future	1.40520	1.40520		1.42050	1.42050			0.00	0.00	0	0.00
PULA / R	On 13/03/2017		Foreign Exchange Future	1.41580	1.41580		1.43140	1.43140			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016		Foreign Exchange Future	1.14360	1.14360		1.14070	1.14070			0.00	57,180.00	50	13,435.00
QUANTO € / \$	On 19/09/2016		Foreign Exchange Future	1.14720	1.14720		1.14440	1.14440			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016		Foreign Exchange Future	1.15100	1.15100		1.14830	1.14830			0.00	0.00	0	0.00
R186	On 05/05/2016		Bond Future	9.21000	112.64492		9.21000	112.64492		10.12	0.00	0.00	0	0.00
R186	On 04/08/2016		Bond Future	9.17663	110.14140		9.23119	109.76110		10.48	0.00	680,673,852.00	6,180	89,471.00
R186	On 04/08/2016	9.25	Put	2,067.18000	2.06718		2,257.75000	2.25775	2,067.180	10.63	0.45	0.00	0	1,000.00
R186	On 04/08/2016	9.40	Put	1,630.88000	1.63088		1,794.67000	1.79467	1,630.880	10.72	0.39	0.00	0	5,000.00
R186	On 04/08/2016	9.60	Put	1,163.39000	1.16339		1,293.68000	1.29368	1,163.390	10.84	0.30	0.00	0	5,635.00
R186	On 04/08/2016	10.00	Put	550.77000	0.55077		626.09000	0.62609	550.770	11.08	0.17	0.00	0	6,500.00
R186	On 03/11/2016		Bond Future	9.22706	112.25235		9.28712	111.84210		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
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

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
R197	On 05/05/2016	Bond Future		299.50360	299.50360		299.50360	299.50360			0.00	0.00	0	0.00
R197	On 04/08/2016	Bond Future		298.54185	298.54185		298.71143	298.71143			0.00	0.00	0	1,889.00
R197	On 03/11/2016	Bond Future		304.28744	304.28744		304.39750	304.39750			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		249.69770	249.69770		9.10	0.00	0.00	0	0.00
R202	On 04/08/2016	Bond Future		250.75303	250.75303		250.99916	250.99916		8.51	0.00	3,510,542,420.00	14,000	36,980.00
R202	On 03/11/2016	Bond Future		255.57892	255.57892		255.77713	255.77713			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		9.00500	95.20413		7.91	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future		8.95726	97.53621		9.02861	97.20171		7.80	0.00	0.00	0	6,100.00
R2023	On 03/11/2016	Bond Future		9.01408	95.47377		9.09336	95.11334		7.82	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future		9.06038	97.40889		9.14989	97.01494		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		7.98000	101.57706		1.58	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future		7.90072	103.66583		7.99986	103.56315		1.29	0.00	0.00	0	58,097.00
R203	On 03/11/2016	Bond Future		7.92013	101.48029		8.07508	101.35472		1.10	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future		7.82304	103.53728		8.09358	103.38124		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		9.59000	90.17855			0.00	0.00	0	0.00
R2030	On 04/08/2016	Bond Future		9.57095	88.45670		9.62494	88.08772			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future		9.62259	90.15224		9.68108	89.75786			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		9.72000	89.10842		14.05	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future		9.69955	91.40868		9.74817	91.05556		14.02	0.00	0.00	0	7,553.00
R2032	On 03/11/2016	Bond Future		9.75490	89.00134		9.80766	88.62304		14.33	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		9.80265	90.80560		9.86057	90.39527		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		9.80000	93.82453			0.00	0.00	0	0.00
R2035	On 04/08/2016	Bond Future		9.77642	96.27130		9.82489	95.88554			0.00	0.00	0	5,341.00
R2035	On 03/11/2016	Bond Future		9.83178	93.61387		9.88421	93.20148			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		9.86000	90.39328		15.44	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future		9.84550	88.47003		9.88881	88.12823		16.16	0.00	0.00	0	41,343.00
R2037	On 03/11/2016	Bond Future		9.89741	90.16587		9.94436	89.79920		15.83	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		9.94287	87.73673		9.99445	87.33798		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

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
R204	On 05/05/2016	Bond Future			8.37500		102.20289		8.37500	102.20289		3.08	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			8.32596		100.39028		8.41637	100.20077		3.08	0.00	602,341.68	6	34,911.00
R204	On 03/11/2016	Bond Future			8.38391		102.31434		8.49682	102.10048		2.74	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future			8.40886		100.34554		8.55450	100.09977		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		9.93000	94.01959		16.06	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			9.91087		91.99738		9.95415	91.63375		16.83	0.00	0.00	0	812.00
R2040	On 03/11/2016	Bond Future			9.96325		93.76085		10.01011	93.37117		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		9.97000	90.96519		16.69	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			9.94983		89.01060		9.99304	88.64700		17.52	0.00	0.00	0	20,486.00
R2044	On 03/11/2016	Bond Future			10.00137		90.71679		10.04805	90.32783		17.16	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future			10.04688		88.17367		10.09796	87.75204		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		9.96500	90.03793		17.24	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			9.94450		92.41768		9.98757	92.04849		17.26	0.00	0.00	0	59,523.00
R2048	On 03/11/2016	Bond Future			9.99786		89.74985		10.04438	89.35514		17.72	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			10.04612		91.56915		10.09698	91.14178		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		8.61000	98.07858		4.44	0.00	0.00	0	0.00
R207	On 04/08/2016	Bond Future			8.57829		96.62774		8.65376	96.41306		4.49	0.00	0.00	0	76,765.00
R207	On 02/02/2017	Bond Future			8.67280		96.83217		8.78168	96.56178		4.06	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,688.87000		1.68887	1,540.15000	1.54015	1,688.870		4.14	0.57	0.00	0	62.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.74000		92.94115		8.74000	92.94115		6.01	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			8.70299		95.09379		8.77069	94.85160		5.87	0.00	0.00	0	48,309.00
R208	On 03/11/2016	Bond Future			8.75911		93.51331		8.83696	93.24717		5.78	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.79900		95.40878		8.89022	95.11158		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
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

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
R209	On 05/05/2016	Bond Future			9.74500		70.20989		9.74500	70.20989		16.03	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future			9.72238		72.05900		9.76541	71.77480		16.10	0.00	0.00	0	54,865.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,393.68000		1.39368		1,303.28000	1.30328	1,393.680	16.05	0.37	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,937.12000		1.93712		1,821.75000	1.82175	1,937.120	16.19	0.46	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,400.17000		2.40017		2,556.15000	2.55615	2,400.170	16.28	0.49	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	961.52000		0.96152		1,047.24000	1.04724	961.520	16.80	0.26	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,010.93000		6.01093		5,783.80000	5.78380	6,010.930	16.98	0.84	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.77079		70.28915		9.81727	69.98498		16.53	0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.81236		71.71403		9.86314	71.38444		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		183.88930	183.88930			0.00	0.00	0	0.00
R210	On 04/08/2016	Bond Future			187.45800		187.45800		187.38413	187.38413			0.00	0.00	0	1,391.00
R210	On 03/11/2016	Bond Future			188.77555		188.77555		188.66103	188.66103			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 04/08/2016	Bond Future			139.53959		139.53959		139.48914	139.48914			0.00	0.00	0	62.00
R211	On 03/11/2016	Bond Future			142.22516		142.22516		142.14442	142.14442			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		145.07160	145.07160			0.00	0.00	0	0.00
R212	On 04/08/2016	Bond Future			145.81328		145.81328		145.91140	145.91140			0.00	0.00	0	3,880.00
R212	On 03/11/2016	Bond Future			148.61961		148.61961		148.68888	148.68888			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		9.63000	80.81753		13.76	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			9.59852		82.93780		9.64703	82.61765		13.77	0.00	0.00	0	44,354.00
R213	On 03/11/2016	Bond Future			9.65105		80.97600		9.70363	80.63318		14.10	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.69738		82.61728		9.75512	82.24531		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
R214	On 05/05/2016	Bond Future			9.88000		70.16367		9.88000	70.16367		16.78	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future			9.85142		72.06085		9.89439	71.76893		16.82	0.00	0.00	0	30,123.00
R214	On 04/08/2016	Bond Future	8.55	Call	149.24000		0.14924		135.92000	0.13592	149.240	16.34	0.06	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	955.60000		0.95560		888.84000	0.88884	955.600	16.60	0.27	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,175.12000		4.17512		3,984.86000	3.98486	4,175.120	17.31	0.70	0.00	0	5,800.00

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
R214	On 04/08/2016	Bond Future	11.30	Call	8,991.34000	8.99134	8,723.52000	8.72352	8,991.340	17.72	0.94	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future			9.90169	70.14432	9.94802	69.83239		17.30	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future			9.94676	71.56609	9.99730	71.22868		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			26,746.98000	26,746.98000	26,755.90000	26,755.90000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future			27,290.43000	27,290.43000	27,304.63000	27,304.63000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.04720	11.04720	11.07250	11.07250		17.16	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			11.25140	11.25140	11.27980	11.27980		17.30	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future			5.08670	5.08670	5.10310	5.10310		15.49	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			5.06220	5.06220	5.07800	5.07800		15.60	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future			1.49470	1.49470	1.51360	1.51360			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future			1.42070	1.42070	1.43840	1.43840			0.00	0.00	0	0.00
Total for Derivatives :											12,143,582,314.94	163,961	3 741 016.00	
Grand Total:											12,143,582,314.94	163,961	3 741 016.00	