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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/04/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 21/04/2016	Any day expiry	14.34020	14.34020	14.27430	14.27430			19.60	0.00	2,868,040.00	200	0.00
\$ / R	On 22/04/2016	Any day expiry	14.29490	14.29490	14.27430	14.27430			19.25	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	14.29490	14.29490	14.28000	14.28000			17.13	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	0.02420	0.00002	0.03090	0.00003	42.69	0.00	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry	14.28930	14.28930	14.28140	14.28140			17.75	0.00	1,782,287.50	125	267.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	0.02330	0.00002	0.02340	0.00002	45.01	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	2.95230	0.00295	3.28070	0.00328	23.80	0.02	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	14.40	Put	187.27430	0.18727	198.71050	0.19871	18.54	0.63	0.00	0	1,000.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	0.55190	0.00055	0.86010	0.00086	29.06	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	0.09940	0.00010	0.13930	0.00014	34.58	0.00	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	0.04290	0.00004	0.05150	0.00005	38.09	0.00	0.00	0	10,000.00
\$ / R	On 28/04/2016	Any day expiry	14.29430	14.29430	14.28430	14.28430			18.09	0.00	0.00	0	107.00
\$ / R	On 29/04/2016	Any day expiry	14.29680	14.29680	14.28570	14.28570			18.20	0.00	0.00	0	1,100.00
\$ / R	On 03/05/2016	Any day expiry	14.30680	14.30680	14.29140	14.29140			17.38	0.00	0.00	0	0.00
\$ / R	On 03/05/2016	Any day expiry	14.42	Put	245.25790	0.24526	261.85350	0.26185	17.63	0.59	0.00	0	1,000.00
\$ / R	On 03/05/2016	Any day expiry	14.87	Put	593.70640	0.59371	611.57400	0.61157	18.53	0.87	0.00	0	18,400.00

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 03/05/2016	Any day expiry	15.03	Call	17.21550	0.01722	19.19260	0.01919	17.215	18.98	0.08	0.00	0	18,400.00
\$ / R	On 04/05/2016	Any day expiry			14.30940	14.30940	14.29480	14.29480		17.51	0.00	1,213,868.00	85	733.00
\$ / R	On 06/05/2016	Any day expiry			14.31530	14.31530	14.30160	14.30160		17.69	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry			14.32710	14.32710	14.31520	14.31520		17.49	0.00	0.00	0	825.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	204.06550	0.20407	219.65580	0.21966	204.065	17.42	0.46	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	14.44	Put	292.54180	0.29254	310.36380	0.31036	292.542	17.70	0.57	0.00	0	1,000.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	13.38140	0.01338	14.02000	0.01402	13.381	20.66	0.05	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			14.33600	14.33600	14.32540	14.32540		17.69	0.00	6,068,245.60	424	616.00
\$ / R	On 16/05/2016	Any day expiry			14.34490	14.34490	14.33550	14.33550		17.43	0.00	0.00	0	1,880.00
\$ / R	On 17/05/2016	Any day expiry			14.34790	14.34790	14.33890	14.33890		17.48	0.00	0.00	0	100.00
\$ / R	On 17/05/2016	Any day expiry	14.46	Put	331.70130	0.33170	350.15820	0.35016	331.701	17.74	0.56	0.00	0	1,000.00
\$ / R	On 18/05/2016	Any day expiry			14.35080	14.35080	14.34230	14.34230		17.54	0.00	0.00	0	0.00
\$ / R	On 18/05/2016	Any day expiry	14.28	Put	237.56820	0.23757	254.74340	0.25474	237.568	17.48	0.45	0.00	0	15,000.00
\$ / R	On 19/05/2016	Any day expiry			14.35380	14.35380	14.34570	14.34570		17.58	0.00	0.00	0	0.00
\$ / R	On 20/05/2016	Any day expiry			14.35680	14.35680	14.34910	14.34910		17.62	0.00	0.00	0	4,700.00
\$ / R	On 23/05/2016	Any day expiry			14.36560	14.36560	14.35930	14.35930		17.42	0.00	0.00	0	0.00
\$ / R	On 24/05/2016	Any day expiry			14.36860	14.36860	14.36210	14.36210		17.51	0.00	0.00	0	0.00
\$ / R	On 24/05/2016	Any day expiry	14.48	Put	366.94730	0.36695	385.46980	0.38547	366.947	17.81	0.55	0.00	0	1,000.00
\$ / R	On 25/05/2016	Any day expiry			14.37160	14.37160	14.36500	14.36500		17.60	0.00	0.00	0	285.00
\$ / R	On 27/05/2016	Any day expiry			14.37720	14.37720	14.37060	14.37060		17.75	0.00	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	0.61200	0.00061	0.92570	0.00093	0.612	22.18	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	44.78790	0.04479	50.53350	0.05053	44.788	17.14	0.12	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	17.44930	0.01745	21.11860	0.02112	17.449	21.23	0.05	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	5.53680	0.00554	7.23150	0.00723	5.537	21.89	0.02	0.00	0	150.00
\$ / R	On 30/05/2016	Any day expiry			14.38580	14.38580	14.37920	14.37920		17.67	0.00	0.00	0	875.00
\$ / R	On 31/05/2016	Any day expiry			14.38860	14.38860	14.38200	14.38200		17.74	0.00	6,605,002.00	460	2,012.00
\$ / R	On 31/05/2016	Any day expiry	14.50	Put	401.10110	0.40110	417.47910	0.41748	401.101	17.96	0.54	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry			14.40570	14.40570	14.39900	14.39900		17.84	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	3.42070	0.00342	4.02890	0.00403	3.421	20.29	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	90.74220	0.09074	97.84360	0.09784	90.742	20.01	0.17	0.00	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry			14.40850	14.40850	14.40190	14.40190		17.89	0.00	0.00	0	0.00
\$ / R	On 07/06/2016	Any day expiry	14.52	Put	433.92780	0.43393	448.53210	0.44853	433.928	18.14	0.53	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			14.41140	14.41140	14.40470	14.40470		17.95	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	486.74140	0.48674	501.38260	0.50138	486.741	18.36	0.56	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	62.83480	0.06283	68.49960	0.06850	62.835	20.74	0.12	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			14.41420	14.41420	14.40760	14.40760		17.99	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.42560	14.42560	14.41890	14.41890		18.03	0.00	601,706,201.60	41,711	637,984.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	4.85260	0.00485	5.32590	0.00533	4.853	20.28	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	18.14730	0.01815	18.89690	0.01890	18.147	17.50	0.04	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	21.29550	0.02130	23.32200	0.02332	21.296	17.17	0.05	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	36.62500	0.03663	39.72000	0.03972	36.625	17.20	0.08	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,000.77930	1.00078	999.23560	0.99924	1,000.779	17.25	0.85	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	75.17930	0.07518	80.33560	0.08034	75.179	17.25	0.15	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	80.31300	0.08031	85.70050	0.08570	80.313	17.26	0.16	0.00	0	36,230.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	203.90380	0.20390	213.74780	0.21375	203.904	17.56	0.32	66,217,729.50	15,000	17,788.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	284.22140	0.28422	295.38610	0.29539	284.221	17.77	0.39	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	306.91850	0.30692	318.36290	0.31836	306.918	17.82	0.42	0.00	0	51,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.43	Call	392.81920	0.39282	0.00000	0.00000	392.819	18.01	0.51	7,389,225.31	1,000	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	408.07130	0.40807	421.50790	0.42151	408.071	18.03	0.50	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	436.98460	0.43698	450.58900	0.45059	436.985	18.14	0.52	0.00	0	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.66	Call	301.57120	0.30157	308.84520	0.30885	301.571	18.46	0.42	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	261.86070	0.26186	269.25440	0.26925	261.861	18.71	0.38	0.00	0	25,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	630.11380	0.63011	644.21400	0.64421	630.114	18.75	0.63	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	665.30770	0.66531	679.41460	0.67941	665.308	18.85	0.64	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	218.82360	0.21882	226.20210	0.22620	218.824	19.02	0.33	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	745.43190	0.74543	759.48610	0.75949	745.432	19.08	0.68	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	752.89050	0.75289	766.93730	0.76694	752.891	19.10	0.68	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	201.03650	0.20104	208.35340	0.20835	201.037	19.16	0.31	0.00	0	56,883.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	775.43650	0.77544	789.45340	0.78945	775.436	19.16	0.69	0.00	0	7,840.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	78.78030	0.07878	84.42190	0.08442	78.780	20.65	0.14	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	65.16310	0.06516	70.15090	0.07015	65.163	20.95	0.12	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	57.09410	0.05709	61.74200	0.06174	57.094	21.11	0.11	0.00	0	650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,631.49410	1.63149	1,642.84200	1.64284	1,631.494	21.11	0.89	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	50.01110	0.05001	54.32720	0.05433	50.011	21.28	0.09	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	42.08940	0.04209	45.99460	0.04599	42.089	21.49	0.08	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,874.84670	1.87485	1,885.35980	1.88536	1,874.847	21.54	0.92	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	38.35630	0.03836	42.04930	0.04205	38.356	21.60	0.07	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	36.37340	0.03637	39.94960	0.03995	36.373	21.67	0.07	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	2,103.82210	2.10382	2,113.65460	2.11365	2,103.822	21.93	0.94	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	28.27650	0.02828	31.33000	0.03133	28.277	21.98	0.06	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	2,248.52900	2.24853	2,257.98400	2.25798	2,248.529	22.18	0.95	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	23.50080	0.02350	26.20820	0.02621	23.501	22.21	0.05	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	16.70220	0.01670	18.85240	0.01885	16.702	22.64	0.04	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	16.27120	0.01627	18.38330	0.01838	16.271	22.67	0.03	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	15.24410	0.01524	17.26270	0.01726	15.244	22.76	0.03	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	2,589.64410	2.58964	2,598.36270	2.59836	2,589.644	22.76	0.97	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	14.09940	0.01410	16.01050	0.01601	14.099	22.85	0.03	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	13.56090	0.01356	15.42040	0.01542	13.561	22.90	0.03	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	4.59630	0.00460	5.36610	0.00537	4.596	24.59	0.01	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	4.25560	0.00426	4.97270	0.00497	4.256	24.73	0.01	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	3.90060	0.00390	4.56200	0.00456	3.901	24.88	0.01	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	3.81700	0.00382	4.46540	0.00447	3.817	24.92	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	2.74970	0.00275	3.22550	0.00323	2.750	25.52	0.01	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	2.43120	0.00243	2.85400	0.00285	2.431	25.76	0.01	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	1.41090	0.00141	1.56060	0.00156	1.411	26.15	0.00	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			14.42840	14.42840	14.42180	14.42180		18.07	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	463.90890	0.46391	477.34840	0.47735	463.909	18.26	0.53	0.00	0	1,000.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	53.10170	0.05310	57.45510	0.05746	53.102	21.29	0.10	0.00	0	10,000.00

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\$ / R	On 21/06/2016	Any day expiry			14.44830		14.44830		14.44170	14.44170		18.12	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	491.64940		0.49165		503.54360	0.50354	491.649	18.33	0.53	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			14.45690		14.45690		14.45020	14.45020		18.21	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	922.29040		0.92229		934.90390	0.93490	922.290	19.59	0.71	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	41.86290		0.04186		44.89180	0.04489	41.863	22.30	0.07	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			14.46820		14.46820		14.46170	14.46170		18.15	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	4.90380		0.00490		5.32460	0.00532	4.904	20.93	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	100.73550		0.10074		104.96390	0.10496	100.735	17.37	0.17	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	518.11140		0.51811		529.24130	0.52924	518.111	18.40	0.52	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	49.14650		0.04915		52.41140	0.05241	49.146	22.21	0.08	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	31.86000		0.03186		34.35840	0.03436	31.860	22.94	0.05	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			14.47110		14.47110		14.46460	14.46460		18.18	0.00	1,451,800.00	100	100.00
\$ / R	On 29/06/2016	Any day expiry	14.72	Call	358.98950		0.35899		364.00820	0.36401	358.989	18.69	0.43	0.00	0	224.00
\$ / R	On 30/06/2016	Any day expiry			14.47400		14.47400		14.46750	14.46750		18.19	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry			14.48830		14.48830		14.48180	14.48180		18.22	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	541.93000		0.54193		552.69870	0.55270	541.930	18.41	0.52	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry			14.50830		14.50830		14.50190	14.50190		18.23	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	14.62	Put	565.82430		0.56582		576.24970	0.57625	565.824	18.45	0.52	0.00	0	12,000.00
\$ / R	On 26/07/2016	Any day expiry			14.54830		14.54830		14.54230	14.54230		18.34	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	2,157.45560		2.15746		2,167.50190	2.16750	2,157.456	22.07	0.87	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	38.62550		0.03663		38.57500	0.03857	36.626	25.31	0.05	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			14.55130		14.55130		14.54520	14.54520		18.37	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	8.82940		0.00883		8.87900	0.00888	8.829	19.49	0.02	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	141.83940		0.14184		146.11840	0.14612	141.839	17.41	0.19	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	71.77770		0.07178		75.04570	0.07505	71.778	22.96	0.09	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	56.50680		0.05651		59.33890	0.05934	56.507	23.49	0.08	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.59500		14.59500		14.58890	14.58890		18.50	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	48.27460		0.04827		49.90410	0.04990	48.275	17.82	0.07	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	305.58270		0.30558		311.94310	0.31194	305.583	20.11	0.31	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			14.60660		14.60660		14.60050	14.60050		18.48	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			14.61250		14.61250		14.60630	14.60630		18.52	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,489.33700		1.48934		1,501.88450	1.50188	1,489.337	20.69	0.73	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	90.85210		0.09085		94.75860	0.09476	90.852	23.14	0.10	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			14.63870		14.63870		14.63260	14.63260		18.63	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	11.66600		0.01167		11.81700	0.01182	11.666	18.19	0.02	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	180.34730		0.18035		186.40360	0.18640	180.347	17.55	0.20	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	89.00510		0.08901		92.88660	0.09289	89.005	23.62	0.10	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	80.59950		0.08060		84.18480	0.08418	80.599	24.18	0.09	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			14.64740		14.64740		14.64130	14.64130		18.57	0.00	0.00	0	2,610.00
\$ / R	On 06/09/2016	Any day expiry			14.67080		14.67080		14.66460	14.66460		18.58	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			14.67660		14.67660		14.67040	14.67040		18.60	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	271.64000		0.27164		279.83800	0.27984	271.640	17.64	0.26	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	135.39590		0.13540		140.41750	0.14042	135.396	22.80	0.14	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			14.67950		14.67950		14.67330	14.67330		18.69	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 13/09/2016	Any day expiry										
\$ / R			On 13/09/2016	Any day expiry	14.69120	14.69120	14.68500	14.68500		18.67	0.00	0.00	0	0.00
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	847.08230	0.84708	860.78100	0.86078	847.082	19.07	0.53	0.00	0	1,000.00
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	80.46880	0.08047	83.90450	0.08390	80.469	25.75	0.08	0.00	0	1,000.00
\$ / R			On 15/09/2016	Any day expiry	14.69700	14.69700	14.69080	14.69080		18.68	0.00	0.00	0	259.00
\$ / R			On 19/09/2016	Foreign Exchange Future	14.70870	14.70870	14.70240	14.70240		18.66	0.00	54,995,829.30	3,739	168,264.00
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	145.76620	0.14577	151.63360	0.15163	145.766	17.41	0.16	0.00	0	405.00
\$ / R	13.70	Put	On 19/09/2016	Foreign Exchange Future	258.85560	0.25886	267.24820	0.26725	258.856	17.60	0.25	0.00	0	2,800.00
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	590.08780	0.59009	602.67110	0.60267	590.088	18.41	0.43	0.00	0	73,000.00
\$ / R	14.60	Call	On 19/09/2016	Foreign Exchange Future	752.28720	0.75229	0.00000	0.00000	752.287	18.54	0.55	8,056,916.50	1,000	1,000.00
\$ / R	14.70	Put	On 19/09/2016	Foreign Exchange Future	699.44880	0.69945	712.84790	0.71285	699.449	18.66	0.47	0.00	0	2,800.00
\$ / R	15.00	Call	On 19/09/2016	Foreign Exchange Future	592.70510	0.59271	600.41330	0.60041	592.705	19.14	0.46	0.00	0	500.00
\$ / R	16.27	Call	On 19/09/2016	Foreign Exchange Future	283.31190	0.28331	290.54550	0.29055	283.312	21.27	0.25	0.00	0	21,500.00
\$ / R	16.51	Call	On 19/09/2016	Foreign Exchange Future	245.91810	0.24592	252.76570	0.25277	245.918	21.61	0.22	0.00	0	15,000.00
\$ / R	16.66	Call	On 19/09/2016	Foreign Exchange Future	225.27500	0.22527	231.86750	0.23187	225.275	21.82	0.21	0.00	0	5,000.00
\$ / R	16.70	Call	On 19/09/2016	Foreign Exchange Future	220.09180	0.22009	0.00000	0.00000	220.092	21.87	0.20	4,763,936.48	1,600	1,600.00
\$ / R	17.00	Call	On 19/09/2016	Foreign Exchange Future	185.15620	0.18516	191.16220	0.19116	185.156	22.29	0.17	0.00	0	1,000.00
\$ / R	17.50	Call	On 19/09/2016	Foreign Exchange Future	139.86820	0.13987	145.02830	0.14503	139.868	22.99	0.14	0.00	0	405.00
\$ / R	17.70	Call	On 19/09/2016	Foreign Exchange Future	126.28590	0.12629	131.13340	0.13113	126.286	23.32	0.12	0.00	0	10,000.00
\$ / R	19.55	Call	On 19/09/2016	Foreign Exchange Future	57.70350	0.05770	60.38740	0.06039	57.704	26.59	0.06	0.00	0	17,500.00
\$ / R			On 28/09/2016	Any day expiry	14.73490	14.73490	14.72860	14.72860		18.76	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	12.24940	0.01225	12.30390	0.01230	12.249	16.74	0.02	0.00	0	250.00
\$ / R	13.50	Put	On 28/09/2016	Any day expiry	213.64040	0.21364	221.39730	0.22140	213.640	17.55	0.21	0.00	0	150.00
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	115.64640	0.11565	120.09720	0.12010	115.646	24.48	0.11	0.00	0	250.00
\$ / R	18.41	Call	On 28/09/2016	Any day expiry	109.57940	0.10958	113.83190	0.11383	109.579	24.84	0.10	0.00	0	150.00
\$ / R			On 26/10/2016	Any day expiry	14.81650	14.81650	14.81010	14.81010		18.83	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	13.31660	0.01332	13.44720	0.01345	13.317	15.97	0.02	0.00	0	250.00
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	238.72490	0.23872	247.73900	0.24774	238.725	17.58	0.21	0.00	0	150.00
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	137.19680	0.13720	142.00050	0.14200	137.197	25.32	0.11	0.00	0	250.00
\$ / R	18.85	Call	On 26/10/2016	Any day expiry	134.19140	0.13419	138.89850	0.13890	134.191	25.50	0.11	0.00	0	150.00
\$ / R			On 28/11/2016	Any day expiry	14.91340	14.91340	14.90620	14.90620		18.96	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	17.61380	0.01761	19.64790	0.01965	17.614	15.77	0.02	0.00	0	250.00
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	266.53280	0.26653	276.03810	0.27604	266.533	17.65	0.21	0.00	0	150.00
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	155.95900	0.15596	161.82050	0.16182	155.959	25.99	0.12	0.00	0	400.00
\$ / R			On 14/12/2016	Any day expiry	14.96040	14.96040	14.95280	14.95280		19.03	0.00	0.00	0	251.00
\$ / R			On 19/12/2016	Foreign Exchange Future	14.97510	14.97510	14.96730	14.96730		19.02	0.00	17,970,120.00	1,200	52,413.00
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	16.39670	0.01640	17.04970	0.01705	16.397	15.11	0.02	0.00	0	250.00
\$ / R	13.22	Put	On 19/12/2016	Foreign Exchange Future	210.72340	0.21072	218.90230	0.21890	210.723	17.51	0.17	0.00	0	725.00
\$ / R	13.35	Put	On 19/12/2016	Foreign Exchange Future	242.54840	0.24255	251.53320	0.25153	242.548	17.60	0.19	0.00	0	6,600.00
\$ / R	13.50	Put	On 19/12/2016	Foreign Exchange Future	281.52870	0.28153	291.34460	0.29134	281.529	17.66	0.21	0.00	0	150.00
\$ / R	13.70	Put	On 19/12/2016	Foreign Exchange Future	339.77960	0.33978	350.70180	0.35070	339.780	17.75	0.25	0.00	0	4,000.00
\$ / R	14.50	Put	On 19/12/2016	Foreign Exchange Future	667.12420	0.66712	682.72040	0.68272	667.124	18.49	0.39	0.00	0	8,000.00
\$ / R	14.63	Put	On 19/12/2016	Foreign Exchange Future	733.63990	0.73364	749.93240	0.74993	733.640	18.64	0.41	0.00	0	5,700.00
\$ / R	14.70	Put	On 19/12/2016	Foreign Exchange Future	770.79490	0.77079	787.45040	0.78745	770.795	18.73	0.42	0.00	0	4,000.00
\$ / R	14.80	Put	On 19/12/2016	Foreign Exchange Future	825.46630	0.82547	842.61720	0.84262	825.466	18.84	0.44	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	887.72250	0.88772	905.38300	0.90538	887.723	18.97	0.46	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	928.70050	0.92870	946.62060	0.94662	928.701	19.06	0.47	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	940.66100	0.94066	958.63280	0.95863	940.661	19.08	0.47	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,063.99910	1.06400	1,082.45290	1.08245	1,063.999	19.35	0.51	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,070.34230	1.07034	1,088.81380	1.08881	1,070.342	19.36	0.51	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	768.97310	0.76897	780.00000	0.78000	768.973	19.61	0.46	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,261.44390	1.26144	1,280.39220	1.28039	1,261.444	19.75	0.55	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	736.54390	0.73654	747.69220	0.74769	736.544	19.75	0.45	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,309.84010	1.30984	1,328.84240	1.32884	1,309.840	19.86	0.56	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,473.63820	1.47364	1,492.74640	1.49275	1,473.638	20.19	0.60	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,621.63770	1.62164	1,640.75770	1.64076	1,621.638	20.48	0.62	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,774.12010	1.77412	1,793.17530	1.79318	1,774.120	20.77	0.65	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,985.81970	1.98582	2,004.63350	2.00463	1,985.820	21.14	0.68	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,033.85170	2.03385	2,052.59790	2.05260	2,033.852	21.22	0.69	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,163.55790	2.16356	2,182.11920	2.18212	2,163.558	21.44	0.70	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	423.98730	0.42399	434.57000	0.43457	423.987	21.62	0.28	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	410.60870	0.41061	421.08690	0.42109	410.609	21.73	0.27	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	402.50720	0.40251	412.91290	0.41291	402.507	21.80	0.27	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	304.64140	0.30464	313.96770	0.31397	304.641	22.82	0.21	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	278.60010	0.27860	287.52240	0.28752	278.600	23.44	0.19	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	273.99550	0.27400	282.84420	0.28284	273.995	23.56	0.19	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	247.10080	0.24710	255.46620	0.25547	247.101	24.34	0.17	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	222.12230	0.22212	229.98240	0.22998	222.122	25.22	0.15	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	217.60680	0.21761	225.36960	0.22537	217.607	25.40	0.15	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	216.62850	0.21663	224.36770	0.22437	216.628	25.44	0.15	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	206.82370	0.20682	214.36490	0.21436	206.824	25.64	0.14	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	197.05130	0.19705	204.40710	0.20441	197.051	25.64	0.14	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	158.08050	0.15808	164.61500	0.16462	158.080	25.64	0.11	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	154.21830	0.15422	160.66350	0.16066	154.218	25.64	0.11	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	149.69850	0.14970	156.03700	0.15604	149.699	25.64	0.11	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	139.62280	0.13962	145.71530	0.14572	139.623	25.64	0.10	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	130.83140	0.13083	136.69940	0.13670	130.831	25.64	0.10	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	125.67900	0.12568	131.41070	0.13141	125.679	25.64	0.09	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	117.11250	0.11711	122.60970	0.12261	117.113	25.64	0.09	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	113.60990	0.11361	119.00820	0.11901	113.610	25.64	0.09	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	86.19850	0.08620	90.75200	0.09075	86.199	25.64	0.07	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	81.85730	0.08186	86.26400	0.08626	81.857	25.64	0.06	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	72.26180	0.07226	76.32880	0.07633	72.262	25.64	0.06	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	70.03400	0.07003	74.01900	0.07402	70.034	25.64	0.06	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.22420		15.22420	15.22420	15.21860	15.21860		19.25	0.00	304,484.00	20	5,147.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,108.44530	1.10845	1,127.23840	1.12724	1,108.445	19.28	0.46	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,188.67420	1.18867	1,207.81410	1.20781	1,188.674	19.44	0.48	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,409.61240	1.40961	1,429.51610	1.42952	1,409.612	19.86	0.53	42,028,208.32	5,213	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,436.60570	1.43661	1,456.58300	1.45658	1,436.606	19.91	0.53	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	2,182.18520	2.18219	2,202.68570	2.20269	2,182.185	21.24	0.65	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	394.16440	0.39416	407.39860	0.40740	394.164	23.37	0.23	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	393.25850	0.39326	406.48230	0.40648	393.258	23.38	0.22	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	347.92700	0.34793	360.77460	0.36077	347.927	24.34	0.20	7,316,306.60	2,357	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	322.49240	0.32249	335.08350	0.33508	322.492	24.99	0.18	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	155.85800	0.15586	164.48220	0.16448	155.858	25.62	0.10	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.49290	15.49290	15.48850	15.48850		19.86	0.00	0.00	0	1,300.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.72470	15.72470	15.71870	15.71870		20.35	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.42560	14.42560	14.41890	14.41890		18.03	0.00	0.00	0	982.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.70870	14.70870	14.70240	14.70240		18.66	0.00	147,087.00	10	168.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.97510	14.97510	14.96730	14.96730		19.02	0.00	119,800.80	8	29.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.22420	15.22420	15.21860	15.21860		19.25	0.00	0.00	0	3.00
£ / R	On 28/04/2016	Any day expiry			20.48390	20.48390	20.56680	20.56680		12.38	0.00	0.00	0	157.00
£ / R	On 31/05/2016	Any day expiry			20.48850	20.48850	20.57000	20.57000		13.59	0.00	0.00	0	123.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.67370	20.67370	20.76240	20.76240		13.87	0.00	0.00	0	57,436.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	9.42330	0.00942	10.95020	0.01095	9.423	19.71	0.02	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	6.12530	0.00613	6.57350	0.00657	6.125	26.91	0.01	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			21.04180	21.04180	21.13290	21.13290		16.12	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	928.68180	0.92868	884.54050	0.88454	928.682	16.24	0.51	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	66.36960	0.06637	67.36650	0.06737	66.370	20.56	0.06	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			21.08920	21.08920	21.18040	21.18040		16.26	0.00	0.00	0	17,475.00
£ / R	On 19/09/2016	Foreign Exchange Future	20.51	Call	1,174.16970	1.17417	1,234.28750	1.23429	1,174.170	16.00	0.63	0.00	0	850.00
£ / R	On 19/12/2016	Foreign Exchange Future			21.48830	21.48830	21.57890	21.57890		17.92	0.00	0.00	0	5.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	58.27530	0.05828	57.03760	0.05704	58.275	17.12	0.04	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	190.40450	0.19040	180.95300	0.18095	190.405	17.23	0.12	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	1,205.71640	1.20572	1,167.47110	1.16747	1,205.716	17.88	0.46	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	2,253.68220	2.25368	2,197.21000	2.19721	2,253.682	18.84	0.64	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	439.26060	0.43926	462.15770	0.46216	439.261	19.77	0.23	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	194.33000	0.19433	206.01400	0.20601	194.330	21.49	0.11	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			21.86590	21.86590	21.96100	21.96100		18.91	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry			22.06270	22.06270	22.16170	22.16170		19.26	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			22.27780	22.27780	22.37560	22.37560		0.00	0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13194	0.13194	0.13216	0.13216		21.85	0.00	527.78	4	4,800.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13497	0.13497	0.13521	0.13521		20.90	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13794	0.13794	0.13816	0.13816		20.38	0.00	6,758.96	49	5,682.00
€ / R	On 26/04/2016	Any day expiry			16.12390	16.12390	16.18290	16.18290		20.69	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry			16.13040	16.13040	16.18710	16.18710		20.89	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry			16.13360	16.13360	16.18920	16.18920		20.65	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			16.23050	16.23050	16.29150	16.29150		18.23	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			16.23780	16.23780	16.29890	16.29890		18.31	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 31/05/2016	Any day expiry			16.25260		16.25260		16.31370	16.31370		17.66	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.30070		16.30070		16.36190	16.36190		18.17	0.00	3,504,650.50	215	79,718.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	12.52860		0.01253		14.04250	0.01404	12.529	19.14	0.03	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	196.42100		0.19642		189.63800	0.18964	196.421	17.76	0.28	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	630.95670		0.63096		681.42810	0.68143	630.957	17.94	0.63	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	650.83020		0.65083		625.56210	0.62556	650.830	18.70	0.60	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	915.35310		0.91535		882.45670	0.88246	915.353	19.29	0.70	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	1,577.84280		1.57784	1,532.05780	1.53206		1,577.843	20.55	0.86	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	10.06910		0.01007		11.30260	0.01130	10.069	24.33	0.02	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.67470		16.67470		16.73710	16.73710		19.44	0.00	3,334,940.00	200	7,847.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.03600		17.03600		17.09720	17.09720		19.62	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	747.47700		0.74748		729.15460	0.72915	747.477	19.07	0.37	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,006.50070		1.00650		987.25860	0.98726	1,006.501	19.49	0.45	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	289.84460		0.28984		312.33200	0.31233	289.845	23.91	0.18	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	236.94110		0.23694		257.68160	0.25768	236.941	26.06	0.14	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			17.38230		17.38230		17.44520	17.44520		19.75	0.00	0.00	0	2,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.42646		101.42646		101.26348	101.26348			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			98.61460		98.61460		98.46247	98.46247			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			97.45955		97.45955		97.31065	97.31065			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.13241		100.13241		100.13277	100.13277			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.15090		100.15090		100.14849	100.14849			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.87105		99.87105		99.86797	99.86797			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.43597		100.43597		100.41992	100.41992			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.85500		99.85500		99.86860	99.86860			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.66767		99.66767		99.71073	99.71073			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.10581		100.10581		100.03321	100.03321			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			99.57167		99.57167		99.49386	99.49386			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			98.99948		98.99948		98.92105	98.92105			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			477.39800		477.39800		477.81700	477.81700			0.00	0.00	0	13.00
AL37	On 04/08/2016	Index Future			486.37600		486.37600		486.80500	486.80500			0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future			495.72900		495.72900		496.16500	496.16500			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			552.44000		552.44000		553.12400	553.12400			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			562.82900		562.82900		563.52800	563.52800			0.00	0.00	0	9.00
AL7T	On 03/11/2016	Index Future			573.65200		573.65200		574.36300	574.36300			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			501.42800		501.42800		501.89800	501.89800			0.00	0.00	0	501.00
ALBI	On 04/08/2016	Index Future			510.85700		510.85700		511.33900	511.33900			0.00	0.00	0	147.00
ALBI	On 03/11/2016	Index Future			520.68100		520.68100		521.17000	521.17000			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
ALBI	On 02/02/2017	Index Future	531.21200		531.21200		531.73700	531.73700			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	11.18800		11.18800		11.23030	11.23030		14.86	0.00	0.00	0	7,644.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	11.35950		11.35950		11.40280	11.40280		15.38	0.00	0.00	0	1,430.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	11.52320		11.52320		11.56530	11.56530		15.41	0.00	0.00	0	380.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.67790		11.67790		11.72170	11.72170		15.42	0.00	350,337.00	30	4,186.00
CAD/ R	On 13/06/2016	Foreign Exchange Future	11.34930		11.34930		11.38660	11.38660		14.88	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	11.57230		11.57230		11.61090	11.61090		15.40	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future	14.86090		14.86090		14.96130	14.96130		18.56	0.00	0.00	0	6,429.00
CHF / R	On 19/09/2016	Foreign Exchange Future	15.22370		15.22370		15.32800	15.32800		20.13	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.21920		2.21920		2.22000	2.22000		17.78	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.25030		2.25030		2.25130	2.25130		18.69	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.19170		2.19170		2.20530	2.20530		19.59	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.24270		2.24270		2.25750	2.25750		20.42	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	131.38200		131.38200		131.36803	131.36803			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future	132.21712		132.21712		132.20232	132.20232			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	10.47812		77.53180		10.46897	77.59102			0.00	27,136,130.00	350	8,710.00
ES33	On 04/08/2016	Bond Future	10.56094		79.00577		10.55144	79.06640			0.00	27,652,019.50	350	350.00
ES33	On 03/11/2016	Bond Future	10.64246		76.71616		10.63269	76.77768			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.71827		78.26892		10.70752	78.33574			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

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
ES42	On 05/05/2016	Bond Future	10.65815		81.45820		10.64901	81.52511			0.00	32,583,280.00	400	7,250.00
ES42	On 04/08/2016	Bond Future	10.74154		83.00681		10.73205	83.07533			0.00	33,202,724.00	400	4,900.00
ES42	On 03/11/2016	Bond Future	10.82274		80.32347		10.81297	80.39304			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/05/2016	GOVI	500.04800		500.04800		500.50400	500.50400			0.00	0.00	0	476.00
GOVI	On 04/08/2016	GOVI	509.45200		509.45200		509.91800	509.91800			0.00	0.00	0	27.00
GOVI	On 03/11/2016	GOVI	519.24900		519.24900		519.72200	519.72200			0.00	0.00	0	0.00
GOVI	On 02/02/2017	GOVI	529.75000		529.75000		530.26000	530.26000			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	1.86050	1.86050		1.85970	1.85970			17.59	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.89740	1.89740		1.89670	1.89670			18.33	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.93100	1.93100		1.93040	1.93040			18.76	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.96220	1.96220		1.96200	1.96200			18.74	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	125.81212	125.81212		125.69924	125.69924				0.00	0.00	0	4,532.00
I2025	On 04/08/2016	Bond Future	126.94685	126.94685		126.83240	126.83240				0.00	0.00	0	1,061.00
I2025	On 03/11/2016	Bond Future	129.37214	129.37214		129.25493	129.25493				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	106.30682	106.30682		106.14338	106.14338				0.00	31,573,125.54	297	735.00
I2033	On 04/08/2016	Bond Future	108.33666	108.33666		108.17074	108.17074				0.00	32,175,988.02	297	2,610.00
I2033	On 03/11/2016	Bond Future	109.37683	109.37683		109.20727	109.20727				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	133.39963	133.39963		133.15549	133.15549				0.00	313,489,130.50	2,350	13,082.00
I2038	On 04/08/2016	Bond Future	134.52084	134.52084		134.27275	134.27275				0.00	316,123,974.00	2,350	5,064.00
I2038	On 03/11/2016	Bond Future	137.09092	137.09092		136.83747	136.83747				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	134.08554	134.08554		134.07216	134.07216				0.00	30,437,417.58	227	12,460.00
I2046	On 04/08/2016	Bond Future	136.64580	136.64580		136.63268	136.63268				0.00	31,018,596.60	227	3,817.00
I2046	On 03/11/2016	Bond Future	137.74050	137.74050		137.72642	137.72642				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	145.93178	145.93178		145.91706	145.91706				0.00	7,442,520.78	51	14,810.00
I2050	On 04/08/2016	Bond Future	147.14091	147.14091		147.12650	147.12650				0.00	7,504,186.41	51	6,661.00
I2050	On 03/11/2016	Bond Future	149.95180	149.95180		149.93693	149.93693				0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
IGOV	On 05/05/2016	Index Future	243.61300	243.61300		243.53000	243.53000				0.00	0.00	0	920.00
IGOV	On 04/08/2016	Index Future	248.21400	248.21400		248.13100	248.13100				0.00	0.00	0	170.00
IGOV	On 03/11/2016	Index Future	253.00800	253.00800		252.92200	252.92200				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
IGOV	On 02/02/2017	Index Future			258.14400		258.14400		258.06900	258.06900			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future			659.00900		659.00900		658.80800	658.80800			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future			671.12200		671.12200		670.91900	670.91900			0.00	0.00	0	157.00
ILBI	On 03/11/2016	Index Future			683.70000		683.70000		683.49400	683.49400			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future			7.27000		92.73000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future			7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future			7.53000		92.47000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.57000		92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.81000		92.19000		7.81000	92.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.93000		92.07000		7.93000	92.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			8.06000		91.94000		8.06000	91.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			8.16000		91.84000		8.16000	91.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			8.25000		91.75000		8.25000	91.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			8.34000		91.66000		8.34000	91.66000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.14120		0.14120		0.14130	0.14130			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.14100		0.14100		0.14120	0.14120			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14060		0.14060		0.14180	0.14180			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06800		0.06800		0.06740	0.06740			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06130		0.06130		0.06110	0.06110			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.05750		0.05750		0.05740	0.05740			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			9.97680		9.97680		10.06240	10.06240		16.55	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.12840		10.12840		10.21400	10.21400		17.07	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.27360		10.27360		10.35920	10.35920		17.06	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.35360		1.35360		1.34990	1.34990			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.36790		1.36790		1.36410	1.36410			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.38150		1.38150		1.37760	1.37760			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.39080		1.39080		1.38700	1.38700			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13000		1.13000		1.13480	1.13480			0.00	5,650.00	5	10,596.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.13370		1.13370		1.13840	1.13840			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.13760		1.13760		1.14230	1.14230			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			8.96897		114.36857		8.94944	114.50986		10.05	0.00	1,675,270,813.36	14,648	63,192.00
R186	On 05/05/2016	Bond Future	8.75	Call	315.45000		0.31545		376.73000	0.37673	315.450	9.97	0.24	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	1,913.85000		1.91385		1,833.84000	1.83384	1,913.850	9.97	0.76	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	1,394.89000		1.39489		1,335.25000	1.33525	1,394.890	10.00	0.65	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	2,238.90000		2.23890		2,375.73000	2.37573	2,238.900	10.19	0.82	0.00	0	180.00

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	On 05/05/2016	Bond Future	9.86	Put	2.50000	0.00250	2.89000	0.00289	2.500	10.56	0.00	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	1.89000	0.00189	2.21000	0.00221	1.890	10.57	0.00	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	0.97000	0.00097	1.16000	0.00116	0.970	10.62	0.00	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.02065	111.23870	9.00027	111.38318		10.87	0.00	2,607,323,889.30	23,439	22,497.00
R186	On 04/08/2016	Bond Future	9.25	Put	1,843.75000	1.84375	1,799.76000	1.79976	1,843.750	10.87	0.39	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	1,063.64000	1.06364	1,036.77000	1.03677	1,063.640	11.07	0.26	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	527.27000	0.52727	513.56000	0.51356	527.270	11.30	0.15	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.06713	113.35517	9.04600	113.50201			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
R197	On 05/05/2016	Bond Future			298.88437	298.88437	298.85574	298.85574			0.00	40,947,158.69	137	1,246.00
R197	On 04/08/2016	Bond Future			298.09497	298.09497	298.06723	298.06723			0.00	40,839,010.89	137	995.00
R197	On 03/11/2016	Bond Future			303.78991	303.78991	303.76045	303.76045			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			247.91890	247.91890	247.89432	247.89432		9.10	0.00	188,666,282.90	761	36,288.00
R202	On 04/08/2016	Bond Future			249.20227	249.20227	249.17812	249.17812		8.51	0.00	189,642,927.47	761	2,960.00
R202	On 03/11/2016	Bond Future			253.96300	253.96300	253.93752	253.93752			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 05/05/2016	Bond Future			8.81436	96.12669	8.78979	96.24641		7.85	0.00	56,714,747.10	590	5,718.00
R2023	On 04/08/2016	Bond Future			8.86857	97.95408	8.84267	98.07655		8.06	0.00	57,792,907.20	590	3,715.00
R2023	On 03/11/2016	Bond Future			8.92379	95.88636	8.89666	96.01077		8.13	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future			8.96595	97.82671	8.93623	97.95869			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			7.87700	101.70689	7.85703	101.73209		1.57	0.00	104,656,389.81	1,029	49,921.00
R203	On 04/08/2016	Bond Future			7.92524	103.64042	7.90001	103.66657		1.29	0.00	55,862,186.38	539	3,401.00
R203	On 03/11/2016	Bond Future			7.96950	101.44025	7.93713	101.46650		1.09	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			7.89946	103.49316	7.84382	103.52528			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			9.35443	91.82458	9.33999	91.92688			0.00	0.00	0	10,828.00
R2030	On 04/08/2016	Bond Future			9.41110	89.56201	9.39611	89.66666			0.00	0.00	0	17,926.00
R2030	On 03/11/2016	Bond Future			9.45935	91.26616	9.44392	91.37247			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			9.49417	90.78192	9.47971	90.89066		14.01	0.00	603,245,858.40	6,645	9,421.00
R2032	On 04/08/2016	Bond Future			9.55003	92.50773	9.53505	92.61894		14.59	0.00	391,215,190.17	4,229	3,948.00
R2032	On 03/11/2016	Bond Future			9.60233	90.10883	9.58692	90.22181		14.98	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
R2032	On 02/02/2017	Bond Future		9.64556	91.93273		9.62901	92.05271			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		9.57872	95.62027		9.56926	95.69824			0.00	0.00	0	5,151.00
R2035	On 04/08/2016	Bond Future		9.63170	97.43808		9.62189	97.51799			0.00	0.00	0	190.00
R2035	On 03/11/2016	Bond Future		9.68424	94.78985		9.67418	94.87087			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		9.64439	92.12913		9.63498	92.20612		15.43	0.00	0.00	0	39,944.00
R2037	On 05/05/2016	Bond Future	9.67	Call	1,214.30000	1.21430	1,294.65000	1.29465	1,214.300	15.39	0.54	0.00	0	500.00
R2037	On 04/08/2016	Bond Future		9.70149	89.62186		9.69174	89.70070		16.85	0.00	0.00	0	9,070.00
R2037	On 03/11/2016	Bond Future		9.75074	91.32715		9.74075	91.40713		16.59	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		9.79215	88.91858		9.78125	89.00503			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		8.24331	102.50564		8.22890	102.53883		3.07	0.00	355,182,042.60	3,465	18,794.00
R204	On 04/08/2016	Bond Future		8.31509	100.41309		8.29875	100.44740		3.07	0.00	353,654,902.98	3,522	10,021.00
R204	On 03/11/2016	Bond Future		8.37904	102.32358		8.36081	102.35817		2.73	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		8.40514	100.35182		8.38116	100.39237			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		9.70943	95.91005		9.70003	95.99205		16.08	0.00	0.00	0	1,677.00
R2040	On 04/08/2016	Bond Future		9.76693	93.22410		9.75719	93.30809		17.57	0.00	0.00	0	0.00
R2040	On 03/11/2016	Bond Future		9.81665	94.99793		9.80666	95.08324			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		9.74423	92.90447		9.73482	92.98689		16.74	0.00	1,398,490,986.91	15,053	5,393.00
R2044	On 04/08/2016	Bond Future		9.80058	90.28659		9.79083	90.37105		18.31	0.00	1,359,084,039.27	15,053	15,153.00
R2044	On 03/11/2016	Bond Future		9.84932	92.00456		9.83933	92.09030		18.02	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		9.89073	89.48459		9.87989	89.57684			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		9.74335	91.97752		9.73388	92.06208		17.30	0.00	3,118,589,793.12	33,906	28,603.00
R2048	On 04/08/2016	Bond Future		9.79442	93.72606		9.78462	93.81270		18.06	0.00	3,177,875,790.36	33,906	35,147.00
R2048	On 03/11/2016	Bond Future		9.84488	91.07054		9.83483	91.15855		18.64	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future		9.88896	92.91371		9.87807	93.00824			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		8.43758	98.60102		8.41815	98.66011		4.41	0.00	823,614,320.06	8,353	53,215.00
R207	On 05/05/2016	Bond Future	7.56	Call	0.12000	0.00012	0.23000	0.00023	0.120	4.23	0.00	0.00	0	43.00
R207	On 04/08/2016	Bond Future		8.50701	96.83105		8.48577	96.89173		4.53	0.00	634,146,546.45	6,549	5,832.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 02/02/2017	Bond Future			8.59474		97.02660		8.56756	97.09441		4.03	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,814.59000		1.81459	1,857.60000	1.85760	1,814.590		4.06	0.60	0.00	0	62.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.57552		93.55625	8.55601	93.62954			5.97	0.00	287,124,131.25	3,069	46,246.00
R208	On 04/08/2016	Bond Future			8.63583		95.33481	8.61494	95.40993			6.01	0.00	291,629,183.79	3,059	3,130.00
R208	On 03/11/2016	Bond Future			8.69132		93.74582	8.66915	93.82201			5.89	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.72736		95.64300	8.70213	95.72565				0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future			9.52307		71.70236	9.51358	71.76728			16.00	0.00	6,022,998.24	84	24,889.00
R209	On 05/05/2016	Bond Future	8.25	Call	0.01000		0.00001	0.02000	0.00002	0.010		15.53	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	46.45000		0.04645	58.74000	0.05874	46.450		15.64	0.05	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.57213		73.06546	9.56232	73.13195			16.75	0.00	659,488,841.96	9,026	9,132.00
R209	On 04/08/2016	Bond Future	9.40	Call	2,064.53000		2.06453	2,106.55000	2.10655	2,064.530		16.58	0.45	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,698.48000		2.69848	2,746.16000	2.74616	2,698.480		16.68	0.53	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,192.22000		2.19222	2,175.99000	2.17599	2,192.220		16.73	0.43	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	920.25000		0.92025	914.92000	0.91492	920.250		17.20	0.23	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	7,022.83000		7.02283	7,086.95000	7.08695	7,022.830		17.47	0.85	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.61781		71.30482	9.60776	71.37234			17.28	0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.65540		72.74807	9.64451	72.82068				0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 05/05/2016	Bond Future			184.17807		184.17807	184.16009	184.16009				0.00	0.00	0	1,441.00
R210	On 04/08/2016	Bond Future			187.69505		187.69505	187.67741	187.67741				0.00	0.00	0	0.00
R210	On 03/11/2016	Bond Future			188.98271		188.98271	188.96388	188.96388				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			138.24884		138.24884	138.24022	138.24022				0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			139.12900		139.12900	139.12083	139.12083				0.00	0.00	0	0.00
R211	On 03/11/2016	Bond Future			141.78702		141.78702	141.77817	141.77817				0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 05/05/2016	Bond Future	144.55835		144.55835		144.54456	144.54456			0.00	47,848,813.85	331	3,488.00
R212	On 04/08/2016	Bond Future	145.38723		145.38723		145.37374	145.37374			0.00	48,123,173.13	331	1,090.00
R212	On 03/11/2016	Bond Future	148.16480		148.16480		148.15058	148.15058			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	9.38824		82.44449		9.37373	82.54363		13.70	0.00	0.00	0	32,257.00
R213	On 04/08/2016	Bond Future	9.43777		84.01182		9.42274	84.11329		14.29	0.00	1,485,160,953.96	17,678	18,240.00
R213	On 03/11/2016	Bond Future	9.48698		82.05927		9.47153	82.16235		14.70	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future	9.52844		83.71985		9.51184	83.82934			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	9.65292		71.73502		9.64341	71.80212		16.78	0.00	75,823,916.14	1,057	28,628.00
R214	On 04/08/2016	Bond Future	9.70104		73.09881		9.69123	73.16742		17.58	0.00	379,529,021.52	5,192	4,488.00
R214	On 04/08/2016	Bond Future	8.55	Call	359.37000	0.35937	373.56000	0.37356	359.370	17.09	0.11	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,556.42000	1.55642	1,593.03000	1.59303	1,556.420	17.36	0.36	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	5,188.35000	5.18835	5,249.85000	5.24985	5,188.350	18.06	0.73	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	10,063.65000	10.06365	10,132.16000	10.13216	10,063.650	18.47	0.93	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future	9.74856		71.19221		9.73850	71.26197		18.13	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future	9.78961		72.63301		9.77873	72.70789			0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future	25,471.97000		25,471.97000		25,522.33000	25,522.33000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	25,976.73000		25,976.73000		26,029.10000	26,029.10000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	10.69070		10.69070		10.73390	10.73390		15.74	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.88350		10.88350		10.93040	10.93040		16.34	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.03860		5.03860		5.05010	5.05010		14.53	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	5.01670		5.01670		5.02920	5.02920		14.98	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.49080		1.49080		1.49510	1.49510			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.41780		1.41780		1.42200	1.42200			0.00	0.00	0	0.00
Total for Derivatives :												22,242,113,862.94	295,244	3,720,822.00
Grand Total:												22,242,113,862.94	295,244	3,720,822.00