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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/04/2016

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 28/04/2016	Any day expiry	14.32990	14.32990		14.43890	14.43890		16.40	0.00	1,533,299.30	107	0.00
\$ / R	On 29/04/2016	Any day expiry	14.28050	14.28050		14.44810	14.44810		16.57	0.00	4,802,892.30	333	767.00
\$ / R	On 03/05/2016	Any day expiry	14.28050	14.28050		14.45150	14.45150		15.55	0.00	0.00	0	0.00
\$ / R	On 03/05/2016	Any day expiry	14.42	Put	194.87000	0.19487	125.00460	0.12500	194.870	16.64	0.69	0.00	1,000.00
\$ / R	On 03/05/2016	Any day expiry	14.87	Put	596.50750	0.59651	445.73980	0.44574	596.508	20.73	0.95	0.00	18,400.00
\$ / R	On 03/05/2016	Any day expiry	15.03	Call	3.41200	0.00341	13.15040	0.01315	3.412	22.10	0.02	0.00	18,400.00
\$ / R	On 04/05/2016	Any day expiry			14.27120	14.27120	14.45240	14.45240		16.07	0.00	0.00	733.00
\$ / R	On 06/05/2016	Any day expiry			14.27710	14.27710	14.45420	14.45420		16.73	0.00	0.00	0.00
\$ / R	On 09/05/2016	Any day expiry			14.28600	14.28600	14.45680	14.45680		16.33	0.00	0.00	0.00
\$ / R	On 09/05/2016	Any day expiry	14.55	Call	66.50680	0.06651	149.13650	0.14914	66.507	16.65	0.27	0.00	2,500.00
\$ / R	On 10/05/2016	Any day expiry			14.28900	14.28900	14.46010	14.46010		16.50	0.00	0.00	825.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	166.03410	0.16603	115.97530	0.11598	166.034	16.50	0.49	0.00	8,403.00
\$ / R	On 10/05/2016	Any day expiry	14.44	Put	258.70660	0.25871	187.10680	0.18711	258.707	16.63	0.63	0.00	1,000.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	3.42810	0.00343	10.88460	0.01088	3.428	21.25	0.02	0.00	8,403.00
\$ / R	On 13/05/2016	Any day expiry			14.29760	14.29760	14.47000	14.47000		16.99	0.00	0.00	616.00
\$ / R	On 16/05/2016	Any day expiry			14.30630	14.30630	14.48000	14.48000		16.70	0.00	0.00	1,880.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 17/05/2016	Any day expiry										
					14.30920	14.30920	14.48330	14.48330		16.81	0.00	0.00	0	100.00
\$ / R	14.46	Put	On 17/05/2016	Any day expiry	308.03830	0.30804	230.82150	0.23082	308.038	17.16	0.60	0.00	0	1,000.00
\$ / R			On 18/05/2016	Any day expiry	14.31210	14.31210	14.48660	14.48660		16.91	0.00	0.00	0	0.00
\$ / R	14.28	Put	On 18/05/2016	Any day expiry	209.79800	0.20980	155.34890	0.15535	209.798	16.89	0.47	0.00	0	15,000.00
\$ / R			On 19/05/2016	Any day expiry	14.31500	14.31500	14.48990	14.48990		16.99	0.00	0.00	0	0.00
\$ / R			On 20/05/2016	Any day expiry	14.31780	14.31780	14.49320	14.49320		17.07	0.00	0.00	0	4,700.00
\$ / R			On 23/05/2016	Any day expiry	14.32650	14.32650	14.50320	14.50320		16.85	0.00	0.00	0	0.00
\$ / R			On 24/05/2016	Any day expiry	14.32940	14.32940	14.50650	14.50650		17.00	0.00	0.00	0	0.00
\$ / R	14.48	Put	On 24/05/2016	Any day expiry	347.24860	0.34725	267.00670	0.26701	347.249	17.29	0.58	0.00	0	1,000.00
\$ / R			On 25/05/2016	Any day expiry	14.33230	14.33230	14.50980	14.50980		17.07	0.00	0.00	0	285.00
\$ / R			On 27/05/2016	Any day expiry	14.33800	14.33800	14.51640	14.51640		17.14	0.00	0.00	0	1,000.00
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	0.22120	0.00022	0.22080	0.00022	0.221	22.32	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	32.91780	0.03292	24.02960	0.02403	32.918	16.95	0.10	0.00	0	150.00
\$ / R	14.25	Put	On 27/05/2016	Any day expiry	232.49640	0.23250	176.92870	0.17693	232.496	17.06	0.44	0.00	0	1,000.00
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	7.74970	0.00775	16.84680	0.01685	7.750	20.95	0.02	0.00	0	250.00
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	2.72390	0.00272	5.60580	0.00561	2.724	22.59	0.01	0.00	0	150.00
\$ / R			On 30/05/2016	Any day expiry	14.34670	14.34670	14.52640	14.52640		16.92	0.00	0.00	0	930.00
\$ / R			On 31/05/2016	Any day expiry	14.34960	14.34960	14.52970	14.52970		16.98	0.00	0.00	0	2,003.00
\$ / R	14.50	Put	On 31/05/2016	Any day expiry	380.61520	0.38062	300.00120	0.30000	380.615	17.31	0.57	0.00	0	1,000.00
\$ / R			On 06/06/2016	Any day expiry	14.36690	14.36690	14.54710	14.54710		17.12	0.00	0.00	0	0.00
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	1.50160	0.00150	1.89350	0.00189	1.502	19.68	0.01	0.00	0	1,000.00
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	59.18810	0.05919	96.99320	0.09699	59.188	19.41	0.13	0.00	0	1,000.00
\$ / R			On 07/06/2016	Any day expiry	14.36980	14.36980	14.55010	14.55010		17.24	0.00	0.00	0	0.00
\$ / R	14.52	Put	On 07/06/2016	Any day expiry	416.03290	0.41603	335.60710	0.33561	416.033	17.59	0.56	0.00	0	1,000.00
\$ / R			On 08/06/2016	Any day expiry	14.37270	14.37270	14.55300	14.55300		17.32	0.00	0.00	0	0.00
\$ / R	14.60	Put	On 08/06/2016	Any day expiry	470.88810	0.47089	383.56500	0.38356	470.888	17.84	0.59	0.00	0	8,219.00
\$ / R	15.78	Call	On 08/06/2016	Any day expiry	39.27760	0.03928	65.42480	0.06542	39.278	20.23	0.09	0.00	0	8,219.00
\$ / R			On 09/06/2016	Any day expiry	14.37560	14.37560	14.55590	14.55590		17.35	0.00	0.00	0	264.00
\$ / R			On 13/06/2016	Foreign Exchange Future	14.38710	14.38710	14.56750	14.56750		17.43	0.00	469,436,685.90	32,629	619,506.00
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	2.94770	0.00295	3.15570	0.00316	2.948	20.12	0.01	0.00	0	330.00
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	10.78120	0.01078	11.24370	0.01124	10.781	16.71	0.03	0.00	0	6,600.00
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	13.75080	0.01375	13.16100	0.01316	13.751	16.54	0.04	0.00	0	750.00
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	25.99320	0.02599	19.98960	0.01999	25.993	16.60	0.07	0.00	0	700.00
\$ / R	13.50	Call	On 13/06/2016	Foreign Exchange Future	946.80520	0.94681	1,113.73670	1.11374	946.805	16.70	0.87	0.00	0	53,633.00
\$ / R	13.50	Put	On 13/06/2016	Foreign Exchange Future	59.70520	0.05971	46.23670	0.04624	59.705	16.70	0.14	0.00	0	545.00
\$ / R	13.53	Put	On 13/06/2016	Foreign Exchange Future	64.39580	0.06440	49.92180	0.04992	64.396	16.71	0.14	0.00	0	36,230.00
\$ / R	14.00	Put	On 13/06/2016	Foreign Exchange Future	183.35000	0.18335	144.52970	0.14453	183.350	17.05	0.32	0.00	0	50,071.00
\$ / R	14.10	Put	On 13/06/2016	Foreign Exchange Future	221.07500	0.22108	175.83790	0.17584	221.075	17.15	0.36	0.00	0	50.00
\$ / R	14.20	Put	On 13/06/2016	Foreign Exchange Future	263.39210	0.26339	211.34990	0.21135	263.392	17.24	0.40	0.00	0	5,150.00
\$ / R	14.25	Put	On 13/06/2016	Foreign Exchange Future	286.28160	0.28628	230.71450	0.23071	286.282	17.29	0.43	0.00	0	51,000.00
\$ / R	14.45	Put	On 13/06/2016	Foreign Exchange Future	390.38700	0.39039	319.04000	0.31904	390.387	17.54	0.52	0.00	0	500.00
\$ / R	14.50	Put	On 13/06/2016	Foreign Exchange Future	420.03470	0.42003	343.83070	0.34383	420.035	17.64	0.54	0.00	0	66,600.00
\$ / R	14.70	Call	On 13/06/2016	Foreign Exchange Future	236.03700	0.23604	323.17230	0.32317	236.037	18.05	0.38	0.00	0	50.00
\$ / R	14.78	Call	On 13/06/2016	Foreign Exchange Future	211.87570	0.21188	293.28170	0.29328	211.876	18.22	0.35	0.00	0	25,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	619.08820	0.61909	518.69040	0.51869	619.088	18.26	0.66	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	655.45970	0.65546	551.60700	0.55161	655.460	18.36	0.67	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	172.43490	0.17243	243.62560	0.24363	172.435	18.52	0.30	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	738.29400	0.73829	627.13490	0.62713	738.294	18.59	0.71	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	746.00550	0.74601	634.20560	0.63421	746.006	18.61	0.72	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	156.41650	0.15642	223.10940	0.22311	156.416	18.67	0.28	0.00	0	56,883.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	769.31650	0.76932	655.60940	0.65561	769.316	18.67	0.72	0.00	0	7,840.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.10	Call	135.90300	0.13590	196.49370	0.19649	135.903	18.87	0.25	0.00	0	17,283.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	52.64590	0.05265	83.23500	0.08323	52.646	20.14	0.11	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	41.76670	0.04177	67.92560	0.06793	41.767	20.39	0.09	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	35.28880	0.03529	59.29930	0.05930	35.289	20.48	0.08	0.00	0	650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,648.18880	1.64819	1,491.79930	1.49180	1,648.189	20.48	0.92	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	29.75870	0.02976	51.34790	0.05135	29.759	20.58	0.07	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	23.78010	0.02378	42.06190	0.04206	23.780	20.71	0.05	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,895.47160	1.89547	1,732.65470	1.73265	1,895.472	20.74	0.95	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	21.05020	0.02105	37.73830	0.03774	21.050	20.78	0.05	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	19.62690	0.01963	35.45940	0.03546	19.627	20.82	0.05	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	2,127.69850	2.12770	1,960.08120	1.96008	2,127.699	20.98	0.96	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	14.03000	0.01403	26.30260	0.02630	14.030	21.01	0.03	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	2,274.22200	2.27422	2,104.23200	2.10423	2,274.222	21.13	0.97	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	10.92270	0.01092	21.04880	0.02105	10.923	21.15	0.03	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	6.82360	0.00682	13.84610	0.01385	6.824	21.40	0.02	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	6.57940	0.00658	13.40380	0.01340	6.579	21.42	0.02	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	6.00550	0.00601	12.35790	0.01236	6.005	21.47	0.02	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	2,618.90550	2.61891	2,444.85790	2.44486	2,618.905	21.47	0.98	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	5.38130	0.00538	11.20720	0.01121	5.381	21.53	0.01	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	5.09350	0.00509	10.67180	0.01067	5.094	21.56	0.01	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	2.77630	0.00278	4.17890	0.00418	2.776	25.13	0.01	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	2.73430	0.00273	4.04890	0.00405	2.734	25.47	0.01	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	2.69050	0.00269	3.91110	0.00391	2.691	25.85	0.01	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	2.68010	0.00268	3.87830	0.00388	2.680	25.95	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	2.55030	0.00255	3.44440	0.00344	2.550	27.44	0.01	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	2.51310	0.00251	3.30810	0.00331	2.513	28.01	0.01	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	1.50380	0.00150	2.94970	0.00295	1.504	28.49	0.00	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			14.39000	14.39000	14.57040	14.57040		17.53	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	448.61640	0.44862	367.42360	0.36742	448.616	17.81	0.55	0.00	0	1,000.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	32.39430	0.03239	54.59200	0.05459	32.394	20.63	0.07	0.00	0	10,000.00
\$ / R	On 15/06/2016	Any day expiry			14.39290	14.39290	14.61550	14.61550		17.58	0.00	511,542.50	35	0.00
\$ / R	On 21/06/2016	Any day expiry			14.41030	14.41030	14.59070	14.59070		17.64	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	478.22780	0.47823	396.76860	0.39677	478.228	17.95	0.55	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			14.41890	14.41890	14.59950	14.59950		17.77	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	920.74410	0.92074	801.99160	0.80199	920.744	19.25	0.74	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	26.53120	0.02653	42.13190	0.04213	26.531	21.78	0.05	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			14.43050	14.43050	14.61110	14.61110		17.80	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	3.49420	0.00349	3.22350	0.00322	3.494	20.92	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	87.30490	0.08730	69.91410	0.06991	87.305	17.00	0.16	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	505.75720	0.50576	424.53700	0.42454	505.757	18.05	0.54	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	32.59860	0.03260	50.25130	0.05025	32.599	21.72	0.06	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	19.61810	0.01962	31.49810	0.03150	19.618	22.38	0.04	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry	14.43340		14.43340	14.43340	14.61400	14.61400		17.87	0.00	0.00	0	0.00
\$ / R	On 30/06/2016	Any day expiry	14.43630		14.43630	14.43630	14.61690	14.61690		17.89	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.45070		14.45070	14.45070	14.63140	14.63140		17.86	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	532.30660	0.53231	449.32260	0.44932	532.307	18.15	0.54	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry	14.47100		14.47100	14.47100	14.65160	14.65160		17.90	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	14.62	Put	557.22850	0.55723	473.32120	0.47332	557.228	18.22	0.53	0.00	0	12,000.00
\$ / R	On 26/07/2016	Any day expiry	14.51150		14.51150	14.51150	14.69210	14.69210		18.03	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	2,173.51250	2.17351	2,020.49850	2.02050	2,173.513	21.83	0.88	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	25.41530	0.02542	35.48400	0.03548	25.415	24.82	0.04	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry	14.51440		14.51440	14.51440	14.69500	14.69500		18.02	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	8.05290	0.00805	6.56070	0.00656	8.053	19.75	0.02	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	131.02100	0.13102	107.32710	0.10733	131.021	17.16	0.19	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	55.74590	0.05575	75.44110	0.07544	55.746	22.70	0.08	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	43.24230	0.04324	58.86970	0.05887	43.242	23.27	0.06	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry	14.51730		14.51730	14.51730	14.69790	14.69790		18.06	0.00	0.00	0	265.00
\$ / R	On 11/08/2016	Any day expiry	14.55830		14.55830	14.55830	14.73950	14.73950		18.15	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	43.11370	0.04311	36.74290	0.03674	43.114	17.67	0.07	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	270.02040	0.27002	331.11230	0.33111	270.020	19.87	0.29	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry	14.57020		14.57020	14.57020	14.75140	14.75140		18.16	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry	14.57610		14.57610	14.57610	14.75740	14.75740		18.27	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,494.00850	1.49401	1,364.07360	1.36407	1,494.009	20.47	0.75	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	74.45820	0.07446	95.18790	0.09519	74.458	22.94	0.09	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry	14.60270		14.60270	14.60270	14.78420	14.78420		18.30	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	10.41200	0.01041	8.64350	0.00864	10.412	18.21	0.02	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	169.77180	0.16977	142.88620	0.14289	169.772	17.30	0.20	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	74.36500	0.07436	91.36620	0.09137	74.365	23.48	0.09	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	66.84870	0.06685	81.49820	0.08150	66.849	24.04	0.08	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry	14.61160		14.61160	14.61160	14.79310	14.79310		18.26	0.00	0.00	0	2,610.00
\$ / R	On 06/09/2016	Any day expiry	14.63520		14.63520	14.63520	14.81700	14.81700		18.32	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	14.64110		14.64110	14.64110	14.82290	14.82290		18.35	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	260.42600	0.26043	223.18970	0.22319	260.426	17.38	0.26	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	114.89950	0.11490	142.31740	0.14232	114.900	22.54	0.12	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry	14.64410		14.64410	14.64410	14.82590	14.82590		18.39	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.65590		14.65590	14.65590	14.83780	14.83780		18.36	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	841.15650	0.84116	748.36030	0.74836	841.156	18.85	0.55	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	67.03120	0.06703	79.98450	0.07998	67.031	25.54	0.07	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry	14.66180		14.66180	14.66180	14.84380	14.84380		18.36	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.67370		14.67370	14.67370	14.85570	14.85570		18.34	0.00	260,120,679.90	17,727	183,239.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	136.58810	0.13659	115.87770	0.11588	136.588	17.17	0.16	0.00	0	405.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	247.67850	0.24768	212.90360	0.21290	247.678	17.34	0.25	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	579.90970	0.57991	509.28340	0.50928	579.910	18.15	0.44	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	707.40470	0.70740	814.78240	0.81478	707.405	18.28	0.54	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	690.60800	0.69061	611.35070	0.61135	690.608	18.42	0.48	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	550.87810	0.55088	639.79090	0.63979	550.878	18.89	0.45	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	252.20850	0.25221	301.58640	0.30159	252.208	21.00	0.24	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	217.14430	0.21714	261.65540	0.26166	217.144	21.34	0.21	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	197.91140	0.19791	239.15350	0.23915	197.911	21.55	0.19	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	193.09860	0.19310	233.50860	0.23351	193.099	21.61	0.19	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	160.82810	0.16083	195.50060	0.19550	160.828	22.03	0.16	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	119.52570	0.11953	146.39800	0.14640	119.526	22.73	0.12	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	108.06150	0.10806	130.76750	0.13077	108.061	23.10	0.11	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	45.96100	0.04596	61.39990	0.06140	45.961	26.23	0.05	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			14.70030	14.70030	14.88250	14.88250		18.44	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	12.46580	0.01247	10.87740	0.01088	12.466	17.01	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	203.31840	0.20332	174.01250	0.17401	203.318	17.31	0.21	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	98.87220	0.09887	115.90850	0.11591	98.872	24.25	0.10	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	93.40420	0.09340	109.39290	0.10939	93.404	24.61	0.09	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			14.78310	14.78310	14.96600	14.96600		18.57	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	12.80970	0.01281	12.28090	0.01228	12.810	16.04	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	227.84170	0.22784	197.13580	0.19714	227.842	17.32	0.21	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	118.20720	0.11821	136.77830	0.13678	118.207	25.01	0.10	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	115.44310	0.11544	133.55570	0.13356	115.443	25.18	0.10	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			14.88080	14.88080	15.06380	15.06380		18.77	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	14.26030	0.01426	15.00010	0.01500	14.260	15.37	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	257.12050	0.25712	223.84680	0.22385	257.120	17.44	0.21	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	138.04370	0.13804	159.77130	0.15977	138.044	25.75	0.11	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.92820	14.92820	15.11130	15.11130		18.88	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.94300	14.94300	15.12610	15.12610		18.87	0.00	128,509,800.00	8,600	60,413.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	18.78520	0.01879	14.67400	0.01467	18.785	15.57	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	204.20730	0.20421	174.37490	0.17437	204.207	17.37	0.17	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	234.58660	0.23459	205.98310	0.20598	234.587	17.43	0.19	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	273.34760	0.27335	241.06640	0.24107	273.348	17.49	0.21	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	331.45710	0.33146	293.94270	0.29394	331.457	17.58	0.25	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	660.74380	0.66074	593.01710	0.59302	660.744	18.36	0.39	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	727.52580	0.72753	655.69290	0.65569	727.526	18.51	0.41	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	764.84480	0.76484	690.82310	0.69082	764.845	18.59	0.43	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	819.78690	0.81979	742.64850	0.74265	819.787	18.70	0.44	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	882.36940	0.88237	801.85820	0.80186	882.369	18.83	0.46	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	923.60290	0.92360	840.70320	0.84070	923.603	18.91	0.48	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	935.64770	0.93565	851.96830	0.85197	935.648	18.94	0.48	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,059.89210	1.05989	969.24080	0.96924	1,059.892	19.21	0.51	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,066.28530	1.06629	975.32330	0.97532	1,066.285	19.22	0.52	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	733.76390	0.73376	820.17920	0.82018	733.764	19.47	0.45	0.00	0	86,321.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,259.18820	1.25919	1,158.93790	1.15894	1,259.188	19.62	0.56	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	702.18820	0.70219	785.03790	0.78504	702.188	19.62	0.44	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,307.96180	1.30796	1,205.26610	1.20527	1,307.962	19.72	0.57	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,473.05290	1.47305	1,363.89530	1.36390	1,473.053	20.06	0.60	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,622.20430	1.62220	1,507.94410	1.50794	1,622.204	20.36	0.63	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,775.52430	1.77552	1,657.04950	1.65705	1,775.524	20.64	0.66	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,988.59580	1.98860	1,864.94580	1.86495	1,988.596	21.00	0.69	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,036.93210	2.03693	1,912.01340	1.91201	2,036.932	21.08	0.70	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,167.45450	2.16745	2,039.28250	2.03928	2,167.455	21.30	0.71	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	396.48850	0.39649	448.71690	0.44872	396.488	21.48	0.27	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	383.51750	0.38352	434.26050	0.43426	383.518	21.59	0.27	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	375.66030	0.37566	425.50580	0.42551	375.660	21.66	0.26	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	282.35840	0.28236	318.80510	0.31881	282.358	22.70	0.20	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	257.35740	0.25736	287.96700	0.28797	257.357	23.31	0.18	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	252.94580	0.25295	282.97450	0.28297	252.946	23.43	0.18	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	227.22280	0.22722	253.83830	0.25384	227.223	24.21	0.16	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	203.41430	0.20341	226.82770	0.22683	203.414	25.09	0.14	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	199.11860	0.19912	221.95020	0.22195	199.119	25.27	0.14	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	198.18770	0.19819	220.89400	0.22089	198.188	25.31	0.14	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	186.28110	0.18628	213.26980	0.21327	186.281	25.41	0.13	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	177.12860	0.17713	208.46660	0.20847	177.129	25.41	0.13	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	140.81270	0.14081	169.50580	0.16951	140.813	25.41	0.11	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	137.23140	0.13723	165.37480	0.16537	137.231	25.41	0.10	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	133.04460	0.13304	160.53960	0.16054	133.045	25.41	0.10	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	123.72950	0.12373	149.75800	0.14976	123.730	25.41	0.09	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	115.62340	0.11562	140.34720	0.14035	115.623	25.41	0.09	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	110.88260	0.11088	134.83030	0.13483	110.883	25.41	0.09	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	103.01770	0.10302	125.65550	0.12566	103.018	25.41	0.08	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	99.80860	0.09981	121.90320	0.12190	99.809	25.41	0.08	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	74.84240	0.07484	92.52020	0.09252	74.842	25.41	0.06	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	70.91580	0.07092	87.86380	0.08786	70.916	25.41	0.06	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	62.26770	0.06227	77.56870	0.07757	62.268	25.41	0.05	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	60.26660	0.06027	75.17800	0.07518	60.267	25.41	0.05	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.19620	15.19620	15.37850	15.37850		19.22	0.00	30,453,184.80	2,004	5,047.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,107.96330	1.10796	1,020.53300	1.02053	1,107.963	19.25	0.47	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,188.60470	1.18860	1,098.29450	1.09829	1,188.605	19.42	0.49	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,410.70850	1.41071	1,312.08340	1.31208	1,410.709	19.84	0.53	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,437.84730	1.43785	1,338.26390	1.33826	1,437.847	19.89	0.54	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,186.69080	2.18669	2,065.49550	2.06550	2,186.691	21.21	0.65	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	374.17130	0.37417	408.60240	0.40860	374.171	23.29	0.22	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	373.27810	0.37328	407.40200	0.40740	373.278	23.31	0.22	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	328.63400	0.32863	356.85360	0.35685	328.634	24.25	0.19	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	303.62180	0.30362	329.22280	0.32922	303.622	24.89	0.18	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	143.74930	0.14375	167.04730	0.16705	143.749	25.51	0.09	0.00	0	1,800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017		Foreign Exchange Future	15.47060	15.47060		15.64820	15.64820		19.72	0.00	0.00	0	1,300.00
\$ / R	On 18/09/2017		Foreign Exchange Future	15.69770	15.69770		15.87460	15.87460		20.19	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2016		Foreign Exchange Future	14.38710	14.38710		14.56750	14.56750		17.43	0.00	1,093,419.60	76	981.00
\$ / R MAXI	On 19/09/2016		Foreign Exchange Future	14.67370	14.67370		14.85570	14.85570		18.34	0.00	2,934,740.00	200	331.00
\$ / R MAXI	On 19/12/2016		Foreign Exchange Future	14.94300	14.94300		15.12610	15.12610		18.90	0.00	313,803.00	21	22.00
\$ / R MAXI	On 13/03/2017		Foreign Exchange Future	15.19620	15.19620		15.37850	15.37850		19.24	0.00	866,183.40	57	54.00
£ / R	On 28/04/2016		Any day expiry	20.85870	20.85870		21.06460	21.06460		13.88	0.00	4,200,355.90	201	0.00
£ / R	On 31/05/2016		Any day expiry	20.81900	20.81900		21.07950	21.07950		12.79	0.00	1,841,224.50	87	123.00
£ / R	On 13/06/2016		Foreign Exchange Future	20.97560	20.97560		21.25440	21.25440		13.49	0.00	22,171,209.20	1,057	57,236.00
£ / R	On 13/06/2016	24.30	Call	7.56130	0.00756		11.21360	0.01121	7.561	18.90	0.02	0.00	0	1,300.00
£ / R	On 13/06/2016	26.50	Call	4.69940	0.00470		5.19750	0.00520	4.699	26.53	0.01	0.00	0	2,600.00
£ / R	On 08/09/2016		Any day expiry	21.35320	21.35320		21.63530	21.63530		15.30	0.00	0.00	0	0.00
£ / R	On 08/09/2016	21.20	Put	705.13370	0.70513		591.94290	0.59194	705.134	15.22	0.45	0.00	0	12,264.00
£ / R	On 08/09/2016	25.85	Call	47.54240	0.04754		55.49110	0.05549	47.542	18.57	0.05	0.00	0	12,264.00
£ / R	On 19/09/2016		Foreign Exchange Future	21.40290	21.40290		21.68470	21.68470		15.48	0.00	0.00	0	24,275.00
£ / R	On 19/09/2016	20.51	Call	1,310.51210	1.31051		1,517.93920	1.51794	1,310.512	14.95	0.69	12,690,204.88	850	0.00
£ / R	On 19/12/2016		Foreign Exchange Future	21.81180	21.81180		22.09470	22.09470		17.07	0.00	0.00	0	5.00
£ / R	On 19/12/2016	17.13	Put	49.78980	0.04979		48.01100	0.04801	49.790	17.69	0.04	0.00	0	4,885.00
£ / R	On 19/12/2016	18.41	Put	127.61060	0.12761		107.68240	0.10768	127.611	16.57	0.09	0.00	0	783.00
£ / R	On 19/12/2016	21.41	Put	973.10240	0.97310		861.25450	0.86125	973.102	16.82	0.42	0.00	0	4,885.00
£ / R	On 19/12/2016	23.01	Put	1,975.48290	1.97548		1,803.70710	1.80371	1,975.483	17.98	0.62	0.00	0	783.00
£ / R	On 19/12/2016	24.46	Call	467.01590	0.46702		541.42850	0.54143	467.016	19.13	0.25	0.00	0	4,885.00
£ / R	On 19/12/2016	26.94	Call	202.04860	0.20205		235.62570	0.23563	202.049	20.92	0.12	0.00	0	783.00
£ / R	On 13/03/2017		Foreign Exchange Future	22.19990	22.19990		22.48220	22.48220		18.11	0.00	0.00	0	0.00
£ / R	On 25/04/2017		Any day expiry	22.40290	22.40290		22.68510	22.68510		18.46	0.00	0.00	0	73.00
£ / R	On 19/06/2017		Foreign Exchange Future	22.62200	22.62200		22.90120	22.90120			0.00	0.00	0	0.00
¥ / R	On 13/06/2016		Foreign Exchange Future	0.13264	0.13264		0.13125	0.13125		22.27	0.00	1,989.63	15	4,799.00
¥ / R	On 19/09/2016		Foreign Exchange Future	0.13573	0.13573		0.13431	0.13431		21.21	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016		Foreign Exchange Future	0.13873	0.13873		0.13728	0.13728		20.69	0.00	1,525.99	11	5,961.00
€ / R	On 28/04/2016		Any day expiry	16.23840	16.23840		16.32960	16.32960		23.80	0.00	16,238.40	1	0.00
€ / R	On 29/04/2016		Any day expiry	16.16580	16.16580		16.34000	16.34000		23.83	0.00	0.00	0	0.00
€ / R	On 25/05/2016		Any day expiry	16.23110	16.23110		16.41890	16.41890		17.52	0.00	0.00	0	74.00
€ / R	On 27/05/2016		Any day expiry	16.23810	16.23810		16.42780	16.42780		17.63	0.00	0.00	0	0.00
€ / R	On 31/05/2016		Any day expiry	16.25230	16.25230		16.44740	16.44740		17.42	0.00	0.00	0	1.00
€ / R	On 13/06/2016		Foreign Exchange Future	16.30510	16.30510		16.49660	16.49660		18.10	0.00	23,153,242.00	1,420	71,983.00
€ / R	On 13/06/2016	14.20	Put	8.13660	0.00814		9.17530	0.00918	8.137	19.19	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	15.70	Put	170.70600	0.17071		134.65150	0.13465	170.706	17.79	0.26	0.00	0	2,912.00
€ / R	On 13/06/2016	15.96	Call	604.87410	0.60487		745.66880	0.74567	604.874	17.92	0.64	0.00	0	6,000.00
€ / R	On 13/06/2016	16.63	Put	615.14360	0.61514		515.53790	0.51554	615.144	18.59	0.60	0.00	0	7,000.00
€ / R	On 13/06/2016	17.00	Put	881.34190	0.88134		758.89380	0.75889	881.342	19.14	0.72	0.00	0	564.00

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	17.79	Put	1,552.23240		1.55223	1,394.37760	1.39438	1,552.232		20.28	0.88	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	7.11800		0.00712	9.33650	0.00934	7.118		24.85	0.01	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.68270		16.68270	16.87810	16.87810			19.14	0.00	8,341,350.00	500	8,607.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	672.51830		0.67252	770.32200	0.77032	672.518		19.48	0.46	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.04940		17.04940	17.24630	17.24630			19.27	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	710.41370		0.71041	643.50180	0.64350	710.414		18.73	0.37	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	966.29970		0.96630	884.84190	0.88484	966.300		19.15	0.45	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	269.47190		0.26947	296.46260	0.29646	269.472		23.61	0.17	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	218.45700		0.21846	239.02550	0.23903	218.457		25.77	0.13	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			17.40040		17.40040	17.59980	17.59980			19.42	0.00	0.00	0	2,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.78969		101.78969	102.08094	102.08094				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.00200		99.00200	99.30817	99.30817				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			97.86245		97.86245	98.17831	98.17831				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.15268		100.15268	100.15998	100.15998				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.18088		100.18088	100.19643	100.19643				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.93714		99.93714	99.94885	99.94885				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.53831		100.53831	100.56977	100.56977				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.97343		99.97343	100.01768	100.01768				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.79795		99.79795	99.85631	99.85631				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.26193		100.26193	100.44768	100.44768				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			99.73644		99.73644	99.93238	99.93238				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			99.17427		99.17427	99.38268	99.38268				0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			476.70500		476.70500	475.80000	475.80000				0.00	0.00	0	1.00
AL37	On 04/08/2016	Index Future			485.65000		485.65000	484.73500	484.73500				0.00	63,134,500.00	13	0.00
AL37	On 03/11/2016	Index Future			494.97800		494.97800	494.04600	494.04600				0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			549.62400		549.62400	548.35500	548.35500				0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			559.93800		559.93800	558.65200	558.65200				0.00	0.00	0	9.00
AL7T	On 03/11/2016	Index Future			570.69200		570.69200	569.38300	569.38300				0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			499.32200		499.32200	497.98600	497.98600				0.00	664,098,260.00	133	328.00
ALBI	On 04/08/2016	Index Future			508.69200		508.69200	507.33800	507.33800				0.00	849,515,640.00	167	314.00
ALBI	On 03/11/2016	Index Future			518.46200		518.46200	517.08300	517.08300				0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future			528.88000		528.88000	527.50800	527.50800				0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.95600		10.95600	11.24890	11.24890			14.71	0.00	3,462,096.00	316	7,764.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.13140		11.13140	11.42320	11.42320			15.38	0.00	55,657.00	5	1,434.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.29830		11.29830	11.58880	11.58880			15.49	0.00	0.00	0	380.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.45710		11.45710	11.74540	11.74540			15.54	0.00	68,742.60	6	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			11.47850		11.47850		11.53920	11.53920		14.53	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.70710		11.70710		11.76770	11.76770		15.21	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future			14.86470		14.86470		15.00100	15.00100		17.59	0.00	0.00	0	3,909.00
CHF / R	On 19/09/2016	Foreign Exchange Future			15.23070		15.23070		15.36860	15.36860		18.75	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.21400		2.21400		2.23540	2.23540		17.22	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future			2.24610		2.24610		2.26690	2.26690		18.35	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.19050		2.19050		2.21630	2.21630		18.65	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future			2.24210		2.24210		2.26820	2.26820		19.78	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			131.22867		131.22867		131.25908	131.25908			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future			132.05756		132.05756		132.08844	132.08844			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			10.53579		77.16017		10.57684	76.89731			0.00	650,151,592.42	8,426	1,934.00
ES33	On 04/08/2016	Bond Future			10.62108		78.62363		10.66336	78.35672			0.00	662,482,706.38	8,426	8,776.00
ES33	On 03/11/2016	Bond Future			10.70488		76.32489		10.74855	76.05297			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future			10.78447		77.85936		10.82879	77.58705			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			10.71580		81.03838		10.75685	80.74174			0.00	192,060,960.60	2,370	7,250.00
ES42	On 04/08/2016	Bond Future			10.80161		82.57542		10.84391	82.27405			0.00	195,703,745.40	2,370	7,270.00
ES42	On 03/11/2016	Bond Future			10.88510		79.88185		10.92880	79.57489			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			498.04100		498.04100		496.79000	496.79000			0.00	0.00	0	61.00

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 04/08/2016	GOVI		507.38600	507.38600		506.11900	506.11900			0.00	0.00	0	407.00
GOVI	On 03/11/2016	GOVI		517.13100	517.13100		515.84100	515.84100			0.00	0.00	0	146.00
GOVI	On 02/02/2017	GOVI		527.52200	527.52200		526.24100	526.24100			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		1.85530	1.85530		1.87880	1.87880		17.17	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.89290	1.89290		1.91630	1.91630		18.12	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.92710	1.92710		1.95040	1.95040		18.67	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.95890	1.95890		1.98170	1.98170		18.74	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future		126.18294	126.18294		126.14731	126.14731			0.00	0.00	0	4,068.00
I2025	On 04/08/2016	Bond Future		127.31923	127.31923		127.28446	127.28446			0.00	0.00	0	2,204.00
I2025	On 03/11/2016	Bond Future		129.74853	129.74853		129.71286	129.71286			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		106.60443	106.60443		106.57431	106.57431			0.00	10,980,256.29	103	181.00
I2033	On 04/08/2016	Bond Future		108.63547	108.63547		108.60585	108.60585			0.00	11,189,453.41	103	3,573.00
I2033	On 03/11/2016	Bond Future		109.67865	109.67865		109.64840	109.64840			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		134.27789	134.27789		134.23983	134.23983			0.00	1,274,297,176.10	9,490	4,785.00
I2038	On 04/08/2016	Bond Future		135.41010	135.41010		135.37272	135.37272			0.00	1,285,041,849.00	9,490	21,545.00
I2038	On 03/11/2016	Bond Future		137.99365	137.99365		137.95543	137.95543			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		134.27021	134.27021		134.23173	134.23173			0.00	1,673,006,816.60	12,460	4,718.00
I2046	On 04/08/2016	Bond Future		136.82819	136.82819		136.79052	136.79052			0.00	1,704,879,247.40	12,460	16,134.00
I2046	On 03/11/2016	Bond Future		137.92290	137.92290		137.88440	137.88440			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		145.25687	145.25687		145.04102	145.04102			0.00	1,693,549,847.33	11,659	6,935.00
I2050	On 04/08/2016	Bond Future		146.44689	146.44689		146.22844	146.22844			0.00	1,707,424,290.51	11,659	20,448.00
I2050	On 03/11/2016	Bond Future		149.24086	149.24086		149.01829	149.01829			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		243.76100	243.76100		243.66300	243.66300			0.00	0.00	0	474.00
IGOV	On 04/08/2016	Index Future		248.35500	248.35500		248.25900	248.25900			0.00	0.00	0	1,023.00
IGOV	On 03/11/2016	Index Future		253.14500	253.14500		253.04700	253.04700			0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future		258.25000	258.25000		258.16700	258.16700			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future		660.04700	660.04700		660.13000	660.13000			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		672.16400	672.16400		672.25300	672.25300			0.00	0.00	0	157.00
ILBI	On 03/11/2016	Index Future		684.76000	684.76000		684.85100	684.85100			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 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 19/10/2016	Jibar Tradeable Future			7.57000		92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.81000		92.19000		7.81000	92.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.93000		92.07000		7.93000	92.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			8.06000		91.94000		8.06000	91.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			8.16000		91.84000		8.16000	91.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			8.25000		91.75000		8.25000	91.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			8.34000		91.66000		8.34000	91.66000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.14140		0.14140		0.14270	0.14270			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.14200		0.14200		0.14260	0.14260			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14210		0.14210		0.14290	0.14290			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06950		0.06950		0.06980	0.06980			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06250		0.06250		0.06280	0.06280			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.05830		0.05830		0.05860	0.05860			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.00350		10.00350		10.01160	10.01160		16.09	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.15660		10.15660		10.16420	10.16420		16.87	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.30320		10.30320		10.31180	10.31180		16.99	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.34170		1.34170		1.35470	1.35470			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.35660		1.35660		1.36930	1.36930			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.37050		1.37050		1.38320	1.38320			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.38040		1.38040		1.39270	1.39270			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13330		1.13330		1.13240	1.13240			0.00	0.00	0	10,571.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.13690		1.13690		1.13610	1.13610			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.14100		1.14100		1.14020	1.14020			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.04911		113.79135		9.08488	113.53505		10.05	0.00	1,306,438,489.35	11,481	34,778.00
R186	On 05/05/2016	Bond Future	8.75	Call	61.88000		0.06188		72.87000	0.07287	61.880	9.97	0.09	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	2,237.50000		2.23750		2,504.79000	2.50479	2,237.500	9.97	0.91	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	1,598.45000		1.59845		1,864.01000	1.86401	1,598.450	10.00	0.82	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	1,590.49000		1.59049		1,453.95000	1.45395	1,590.490	10.19	0.82	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	0.11000		0.00011		0.94000	0.00094	0.110	10.56	0.00	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	0.07000		0.00007		0.65000	0.00065	0.070	10.57	0.00	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	0.02000		0.00002		0.26000	0.00026	0.020	10.62	0.00	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.10470		110.64555		9.14172	110.38568		10.87	0.00	1,983,985,357.05	17,931	64,928.00
R186	On 04/08/2016	Bond Future	9.25	Put	1,999.96000		1.99996		2,137.16000	2.13716	1,999.960	10.87	0.42	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
R186	On 04/08/2016	Bond Future	9.60	Put	1,150.27000		1.15027		1,247.89000	1.24789	1,150.270	11.07	0.28	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	564.56000		0.56456		624.42000	0.62442	564.560	11.30	0.16	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.15491		112.74799		9.19338	112.48334			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			298.99875		298.99875		298.91489	298.91489			0.00	132,157,447.50	442	804.00
R197	On 04/08/2016	Bond Future			298.19859		298.19859		298.11646	298.11646			0.00	131,803,776.78	442	1,944.00
R197	On 03/11/2016	Bond Future			303.88820		303.88820		303.80411	303.80411			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			248.76412		248.76412		248.52454	248.52454		9.10	0.00	4,226,502,398.80	16,990	8,713.00
R202	On 04/08/2016	Bond Future			250.05282		250.05282		249.81118	249.81118		8.51	0.00	4,248,397,411.80	16,990	37,204.00
R202	On 03/11/2016	Bond Future			254.82377		254.82377		254.57748	254.57748			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			8.85923		95.90854		8.90506	95.68636		7.85	0.00	0.00	0	3,138.00
R2023	On 04/08/2016	Bond Future			8.91657		97.72764		8.96448	97.50230		8.06	0.00	0.00	0	5,600.00
R2023	On 03/11/2016	Bond Future			8.97475		95.65322		9.02507	95.42370		8.13	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future			9.02256		97.57595		9.07415	97.34815			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			7.90075		101.67693		7.95741	101.60551		1.57	0.00	546,005,114.10	5,370	4,183.00
R203	On 04/08/2016	Bond Future			7.95902		103.60543		8.02821	103.53382		1.29	0.00	1,156,236,598.80	11,160	54,863.00
R203	On 03/11/2016	Bond Future			8.01660		101.40208		8.10658	101.32922		1.09	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			7.99077		103.44048		8.10801	103.37293			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			9.42424		91.33229		9.46002	91.08145			0.00	0.00	0	8,120.00
R2030	On 04/08/2016	Bond Future			9.48388		89.05636		9.52074	88.80180			0.00	0.00	0	23,052.00
R2030	On 03/11/2016	Bond Future			9.53483		90.74866		9.57288	90.48937			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			9.56412		90.25861		9.59987	89.99288		14.01	0.00	12,004,395.13	133	9,032.00
R2032	On 04/08/2016	Bond Future			9.62277		91.97057		9.65955	91.70075		14.59	0.00	12,232,085.81	133	7,093.00
R2032	On 03/11/2016	Bond Future			9.67770		89.55920		9.71564	89.28440		14.98	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future			9.72505		91.35977		9.76338	91.08541			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			9.63389		95.16751		9.67461	94.83550			0.00	0.00	0	3,926.00
R2035	On 04/08/2016	Bond Future			9.68911		96.97251		9.73097	96.63530			0.00	0.00	0	5,341.00

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
R2035	On 03/11/2016	Bond Future			9.74370		94.31315		9.78685	93.96955			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			9.69918		91.68290		9.73995	91.35313		15.43	0.00	0.00	0	19,357.00
R2037	On 05/05/2016	Bond Future	9.67	Call	667.76000		0.66776		628.87000	0.62887	667.760	15.39	0.46	0.00	0	500.00
R2037	On 04/08/2016	Bond Future			9.75849		89.16312		9.80041	88.82812		16.85	0.00	23,093,248.08	259	39,843.00
R2037	On 03/11/2016	Bond Future			9.80969		90.85751		9.85284	90.51622		16.59	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future			9.85443		88.42719		9.89811	88.08511			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			8.27108		102.44170		8.32748	102.31200		3.07	0.00	31,244,718.50	305	10,611.00
R204	On 04/08/2016	Bond Future			8.34826		100.34349		8.41077	100.21249		3.07	0.00	30,604,764.45	305	29,010.00
R204	On 03/11/2016	Bond Future			8.41776		102.25017		8.48819	102.11681		2.73	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future			8.45754		100.26330		8.53423	100.13393			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			9.76920		95.39143		9.80998	95.04031		16.08	0.00	0.00	0	1,600.00
R2040	On 04/08/2016	Bond Future			9.82904		92.69146		9.87097	92.33473		17.57	0.00	0.00	0	812.00
R2040	On 03/11/2016	Bond Future			9.88085		94.45280		9.92399	94.08946			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			9.80412		92.38293		9.83986	92.07416		16.74	0.00	8,129,697.84	88	3,911.00
R2044	On 04/08/2016	Bond Future			9.86276		89.75117		9.89948	89.43755		18.31	0.00	32,669,425.88	364	20,366.00
R2044	On 03/11/2016	Bond Future			9.91354		91.45673		9.95132	91.13714		18.02	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future			9.95829		88.91330		9.99645	88.59340			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			9.80373		91.44165		9.83942	91.12757		17.30	0.00	111,924,579.60	1,224	11,645.00
R2048	On 04/08/2016	Bond Future			9.85704		93.17597		9.89366	92.85706		18.06	0.00	114,047,387.28	1,224	58,163.00
R2048	On 03/11/2016	Bond Future			9.90956		90.50786		9.94725	90.18289		18.64	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			9.95698		92.32729		9.99507	92.00190			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			8.47069		98.50042		8.51687	98.36034		4.41	0.00	438,425,369.42	4,451	13,853.00
R207	On 05/05/2016	Bond Future	7.56	Call	0.00000		0.00000		0.00000	0.00000	0.000	4.23	0.00	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.54443		96.72425		8.59413	96.58263		4.53	0.00	989,585,801.75	10,231	76,765.00
R207	On 02/02/2017	Bond Future			8.64558		96.89991		8.70211	96.75929		4.03	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,723.26000		1.72326		1,647.28000	1.64728	1,723.260	4.06	0.58	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 05/05/2016	Bond Future			8.59970		93.46551		8.64565	93.29338		5.97	0.00	0.00	0	12,693.00
R208	On 04/08/2016	Bond Future			8.66271		95.23825		8.71133	95.06391		6.01	0.00	0.00	0	48,309.00
R208	On 03/11/2016	Bond Future			8.72066		93.64510		8.77247	93.46757		5.89	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.76264		95.52756		8.81619	95.35268			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			9.57860		71.32434		9.61927	71.04943		16.00	0.00	151,064,952.12	2,118	8,615.00
R209	On 05/05/2016	Bond Future	8.25	Call	0.00000		0.00000		0.00000	0.00000	0.000	15.53	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	2.49000		0.00249		4.46000	0.00446	2.490	15.64	0.01	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.62971		72.67715		9.67143	72.39783		16.75	0.00	253,643,253.50	3,490	54,355.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,810.23000		1.81023		1,720.18000	1.72018	1,810.230	16.58	0.42	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,409.60000		2.40960		2,296.47000	2.29647	2,409.600	16.68	0.50	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,276.13000		2.27613		2,430.47000	2.43047	2,276.130	16.73	0.45	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	940.56000		0.94056		1,029.43000	1.02943	940.560	17.20	0.24	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,639.25000		6.63925		6,421.68000	6.42168	6,639.250	17.47	0.84	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.67727		70.90738		9.72016	70.62281		17.28	0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.71799		72.33294		9.76137	72.04740			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			183.95356		183.95356		183.99609	183.99609			0.00	132,262,609.64	719	20.00
R210	On 04/08/2016	Bond Future			187.45810		187.45810		187.50344	187.50344			0.00	134,782,373.90	719	1,410.00
R210	On 03/11/2016	Bond Future			188.73663		188.73663		188.78261	188.78261			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			138.39613		138.39613		138.36198	138.36198			0.00	8,580,560.06	62	2.00
R211	On 04/08/2016	Bond Future			139.27308		139.27308		139.23984	139.23984			0.00	8,634,930.96	62	62.00
R211	On 03/11/2016	Bond Future			141.93042		141.93042		141.89638	141.89638			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/05/2016	Bond Future			144.75095		144.75095		144.71044	144.71044			0.00	36,187,737.50	250	3,238.00
R212	On 04/08/2016	Bond Future			145.57724		145.57724		145.53753	145.53753			0.00	36,394,310.00	250	1,544.00
R212	On 03/11/2016	Bond Future			148.35486		148.35486		148.31421	148.31421			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 05/05/2016	Bond Future		9.45872	81.96534		9.49440	81.72430		13.70	0.00	0.00	0	16,322.00
R213	On 04/08/2016	Bond Future		9.51101	83.51996		9.54768	83.27528		14.29	0.00	0.00	0	40,194.00
R213	On 03/11/2016	Bond Future		9.56281	81.55604		9.60061	81.30684		14.70	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future		9.60838	83.19547		9.64657	82.94665			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		9.71354	71.30976		9.75420	71.02691		16.78	0.00	174,851,531.52	2,452	11,906.00
R214	On 04/08/2016	Bond Future		9.76383	72.66230		9.80553	72.37489		17.58	0.00	178,167,959.60	2,452	30,077.00
R214	On 04/08/2016	Bond Future	8.55	Call	273.00000	0.27300	257.41000	0.25741	273.000	17.09	0.09	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,323.62000	1.32362	1,255.80000	1.25580	1,323.620	17.36	0.33	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,791.30000	4.79130	4,610.26000	4.61026	4,791.300	18.06	0.72	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,624.56000	9.62456	9,367.06000	9.36706	9,624.560	18.47	0.93	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future		9.81334	70.74572		9.85620	70.45289		18.13	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future		9.85763	72.16788		9.90101	71.87390			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		25,491.59000	25,491.59000		25,724.77000	25,724.77000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future		26,004.84000	26,004.84000		26,238.90000	26,238.90000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		10.66720	10.66720		10.76470	10.76470		15.27	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		10.86480	10.86480		10.95940	10.95940		16.03	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.05820	5.05820		5.09960	5.09960		14.24	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.03660	5.03660		5.07680	5.07680		14.88	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.45170	1.45170		1.49080	1.49080			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.38220	1.38220		1.41820	1.41820			0.00	0.00	0	0.00
Total for Derivatives :												30,264,154,694.96	267,684	3,930,549.00
Grand Total:												30,264,154,694.96	267,684	3,930,549.00