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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/05/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 04/05/2016	Any day expiry	14.90100	14.90100		14.60250	14.60250		23.00	0.00	16,500,227.00	1,107	0.00	
\$ / R	On 06/05/2016	Any day expiry	14.91330	14.91330		14.60250	14.60250		22.57	0.00	0.00	0	0.00	
\$ / R	On 09/05/2016	Any day expiry	14.91950	14.91950		14.61130	14.61130		19.98	0.00	0.00	0	0.00	
\$ / R	On 09/05/2016	Any day expiry	14.55	Call	405.23340	0.40523	175.45770	0.17546	405.233	22.58	0.83	0.00	0	2,500.00
\$ / R	On 10/05/2016	Any day expiry	14.92250	14.92250		14.61420	14.61420		20.38	0.00	0.00	0	825.00	
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	13.65520	0.01366	45.46420	0.04546	13.655	23.33	0.07	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	14.44	Put	27.13350	0.02713	85.04440	0.08504	27.133	22.57	0.13	0.00	0	1,000.00
\$ / R	On 10/05/2016	Any day expiry	14.48	Put	31.96750	0.03197	98.23300	0.09823	31.968	22.38	0.14	0.00	0	2,000.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	16.27380	0.01627	4.52170	0.00452	16.274	21.81	0.09	0.00	0	8,403.00
\$ / R	On 11/05/2016	Any day expiry	14.92550	14.92550		14.66100	14.66100		20.77	0.00	0.00	0	0.00	
\$ / R	On 11/05/2016	Any day expiry	14.66	Call	336.26300	0.33626	0.00000	0.00000	336.263	21.03	0.74	53,945,149.50	5,000	2,500.00
\$ / R	On 13/05/2016	Any day expiry	14.93150	14.93150		14.62310	14.62310		20.65	0.00	834,556.80	56	560.00	
\$ / R	On 16/05/2016	Any day expiry	14.94080	14.94080		14.63210	14.63210		19.68	0.00	0.00	0	1,780.00	
\$ / R	On 17/05/2016	Any day expiry	14.94390	14.94390		14.63510	14.63510		19.73	0.00	0.00	0	0.00	
\$ / R	On 17/05/2016	Any day expiry	14.46	Put	50.40480	0.05040	129.14150	0.12914	50.405	18.89	0.17	0.00	0	1,000.00
\$ / R	On 18/05/2016	Any day expiry	14.94690	14.94690		14.63810	14.63810		19.76	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 18/05/2016	Any day expiry	14.28	Put	28.04690	0.02805	75.93470	0.07593	28.047	18.85	0.10	0.00	0	15,000.00
\$ / R	On 19/05/2016	Any day expiry			14.95000	14.95000	14.64110	14.64110		19.78	0.00	0.00	0	0.00
\$ / R	On 20/05/2016	Any day expiry			14.95310	14.95310	14.64410	14.64410		19.81	0.00	0.00	0	4,700.00
\$ / R	On 23/05/2016	Any day expiry			14.96230	14.96230	14.65310	14.65310		19.31	0.00	0.00	0	0.00
\$ / R	On 24/05/2016	Any day expiry			14.96540	14.96540	14.65610	14.65610		19.36	0.00	0.00	0	0.00
\$ / R	On 24/05/2016	Any day expiry	14.48	Put	86.23060	0.08623	170.84150	0.17084	86.231	18.91	0.22	0.00	0	1,000.00
\$ / R	On 25/05/2016	Any day expiry			14.96850	14.96850	14.65910	14.65910		19.40	0.00	0.00	0	285.00
\$ / R	On 27/05/2016	Any day expiry			14.97460	14.97460	14.66510	14.66510		19.45	0.00	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	0.06200	0.00006	0.07290	0.00007	0.062	27.41	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	6.96240	0.00696	12.34580	0.01235	6.962	21.00	0.02	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	14.25	Put	52.18530	0.05219	105.53560	0.10554	52.185	18.81	0.14	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	36.11720	0.03612	14.03080	0.01403	36.117	22.11	0.09	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	11.66310	0.01166	4.64000	0.00464	11.663	23.46	0.03	0.00	0	150.00
\$ / R	On 30/05/2016	Any day expiry			14.98390	14.98390	14.67410	14.67410		19.02	0.00	0.00	0	930.00
\$ / R	On 31/05/2016	Any day expiry			14.98700	14.98700	14.67710	14.67710		19.16	0.00	0.00	0	1,667.00
\$ / R	On 31/05/2016	Any day expiry	14.50	Put	115.62950	0.11563	204.54690	0.20455	115.630	18.63	0.25	0.00	0	1,000.00
\$ / R	On 01/06/2016	Any day expiry			14.68010	14.68010	14.68010	14.68010		19.20	0.00	0.00	0	0.00
\$ / R	On 01/06/2016	Any day expiry	14.53	Put	232.49140	0.23249	222.39090	0.22239	232.491	18.69	0.41	0.00	0	18,400.00
\$ / R	On 01/06/2016	Any day expiry	14.68	Call	305.85030	0.30585	295.39480	0.29539	305.850	18.85	0.51	0.00	0	18,400.00
\$ / R	On 06/06/2016	Any day expiry			15.00540	15.00540	14.69510	14.69510		19.09	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	0.52380	0.00052	0.59720	0.00060	0.524	23.74	0.00	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	187.29020	0.18729	101.85800	0.10186	187.290	20.13	0.33	0.00	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry			15.00850	15.00850	14.69800	14.69800		19.15	0.00	0.00	0	0.00
\$ / R	On 07/06/2016	Any day expiry	14.52	Put	145.72540	0.14573	240.45390	0.24045	145.725	18.63	0.27	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.01150	15.01150	14.70100	14.70100		19.20	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	176.00470	0.17600	282.00580	0.28201	176.005	18.77	0.31	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	126.66620	0.12667	66.80030	0.06680	126.666	20.96	0.23	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.01460	15.01460	14.70400	14.70400		19.34	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.02670	15.02670	14.71590	14.71590		19.22	0.00	1,070,772,588.60	71,258	584,753.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	1.33930	0.00134	1.42550	0.00143	1.339	24.12	0.00	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	4.65330	0.00465	5.49700	0.00550	4.653	20.82	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	5.42740	0.00543	6.50560	0.00651	5.427	20.43	0.01	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	7.67170	0.00767	9.51490	0.00951	7.672	19.55	0.02	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,539.74080	1.53974	1,239.78370	1.23978	1,539.741	18.23	0.96	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	13.04080	0.01304	23.88370	0.02388	13.041	18.23	0.04	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	13.76250	0.01376	26.17230	0.02617	13.763	18.10	0.04	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	51.65620	0.05166	91.38020	0.09138	51.656	18.20	0.11	50,705,331.03	30,000	79,677.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.10	Put	66.03720	0.06604	115.10670	0.11511	66.037	18.25	0.14	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	83.31330	0.08331	142.87880	0.14288	83.313	18.29	0.17	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	93.13520	0.09314	158.35600	0.15836	93.135	18.31	0.18	0.00	0	51,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	142.93030	0.14293	231.36900	0.23137	142.930	18.51	0.25	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.46	Call	712.55530	0.71256	491.39610	0.49140	712.555	18.52	0.74	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	157.96070	0.15796	252.46360	0.25246	157.961	18.57	0.27	0.00	0	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.70	Call	555.24430	0.55524	364.20570	0.36421	555.244	18.81	0.65	0.00	0	50.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	508.28450	0.50828	329.43220	0.32943	508.284	18.90	0.62	0.00	0	25,500.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	270.27720	0.27028	405.27860	0.40528	270.277	18.93	0.39	0.00	0	26,500.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	292.77130	0.29277	435.38980	0.43539	292.771	18.99	0.41	0.00	0	8,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	427.71270	0.42771	271.62750	0.27163	427.713	19.08	0.55	0.00	0	330.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	346.06340	0.34606	505.26500	0.50526	346.063	19.12	0.46	0.00	0	5,250.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	351.16370	0.35116	511.85470	0.51185	351.164	19.13	0.46	0.00	0	35,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	393.42570	0.39343	247.75590	0.24776	393.426	19.16	0.52	0.00	0	56,883.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	366.72570	0.36673	531.85590	0.53186	366.726	19.16	0.48	0.00	0	7,840.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	15.10	Call	349.02510	0.34903	216.82880	0.21683	349.025	19.33	0.48	0.00	0	17,283.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	155.26420	0.15526	87.26170	0.08726	155.264	20.77	0.26	0.00	0	7,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	127.52990	0.12753	70.20620	0.07021	127.530	21.08	0.22	0.00	0	900.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	111.65560	0.11166	60.69160	0.06069	111.656	21.29	0.20	0.00	0	650.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,084.95560	1.08496	1,344.79160	1.34479	1,084.956	21.29	0.80	0.00	0	44,505.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	97.67840	0.09768	52.44980	0.05245	97.678	21.50	0.18	0.00	0	3,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	82.01280	0.08201	42.90520	0.04291	82.013	21.77	0.15	0.00	0	750.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,312.06140	1.31206	1,584.98890	1.58499	1,312.061	21.83	0.85	0.00	0	10,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	74.62140	0.07462	38.33940	0.03834	74.621	21.91	0.14	0.00	0	1,200.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	70.69530	0.07070	35.94150	0.03594	70.695	21.99	0.13	0.00	0	5,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,530.23190	1.53023	1,811.80700	1.81181	1,530.232	22.32	0.89	0.00	0	300.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	54.66430	0.05466	26.37980	0.02638	54.664	22.38	0.11	0.00	0	36,230.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,669.38080	1.66938	1,955.75820	1.95576	1,669.381	22.58	0.91	0.00	0	14.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	44.77110	0.04477	20.95530	0.02096	44.771	22.62	0.09	0.00	0	38,250.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	30.71320	0.03071	13.61240	0.01361	30.713	23.03	0.06	0.00	0	700.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	29.83160	0.02983	13.16590	0.01317	29.832	23.06	0.06	0.00	0	8,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	27.73660	0.02774	12.11190	0.01211	27.737	23.14	0.06	0.00	0	1,300.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	2,001.03660	2.00104	2,296.21190	2.29621	2,001.037	23.14	0.94	0.00	0	201.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	25.41310	0.02541	10.95630	0.01096	25.413	23.24	0.05	0.00	0	600.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	24.32500	0.02433	10.42010	0.01042	24.325	23.28	0.05	0.00	0	10,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	6.47560	0.00648	3.12050	0.00312	6.476	24.73	0.02	0.00	0	14.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	5.89850	0.00590	2.97180	0.00297	5.899	24.86	0.01	0.00	0	17,500.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	5.41280	0.00541	2.81530	0.00282	5.413	25.09	0.01	0.00	0	5,250.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	5.29890	0.00530	2.77830	0.00278	5.299	25.14	0.01	0.00	0	6,600.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	3.85250	0.00385	2.29450	0.00229	3.853	25.99	0.01	0.00	0	1,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	3.42380	0.00342	2.14500	0.00215	3.424	26.33	0.01	0.00	0	25,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	2.36110	0.00236	1.75570	0.00176	2.361	27.43	0.01	0.00	0	2,700.00	
\$ / R	On 14/06/2016	Any day expiry			15.02980	15.02980	14.71880	14.71880		19.26	0.00	0.00	0	0.00	
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	174.49500	0.17450	274.27650	0.27428	174.495	18.66	0.29	0.00	0	1,000.00	
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	103.28440	0.10328	56.23920	0.05624	103.284	21.50	0.18	0.00	0	10,000.00	
\$ / R	On 15/06/2016	Any day expiry			15.03280	15.03280	14.72180	14.72180		19.30	0.00	0.00	0	0.00	
\$ / R	On 21/06/2016	Any day expiry			15.05110	15.05110	14.73960	14.73960		19.23	0.00	0.00	0	0.00	
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	200.92020	0.20092	304.79340	0.30479	200.920	18.65	0.30	0.00	0	1,000.00	
\$ / R	On 24/06/2016	Any day expiry			15.06020	15.06020	14.74850	14.74850		19.33	0.00	0.00	0	0.00	
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	498.07750	0.49808	677.78210	0.67778	498.078	19.57	0.53	0.00	0	7,900.00	
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	76.84360	0.07684	43.53980	0.04354	76.844	22.50	0.13	0.00	0	7,900.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R			On 28/06/2016	Any day expiry			15.07230	15.07230	14.76040	14.76040	19.24	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/06/2016	Any day expiry	1.40790	0.00141	1.81070	0.00181	1.408	23.58	0.00	0.00	0	250.00	
\$ / R	13.50	Put	On 28/06/2016	Any day expiry	26.00570	0.02601	43.84930	0.04385	26.006	18.24	0.06	0.00	0	150.00	
\$ / R	14.58	Put	On 28/06/2016	Any day expiry	226.85990	0.22686	333.78910	0.33379	226.860	18.68	0.31	0.00	0	1,000.00	
\$ / R	16.62	Call	On 28/06/2016	Any day expiry	89.39060	0.08939	52.47590	0.05248	89.391	22.36	0.14	0.00	0	250.00	
\$ / R	17.04	Call	On 28/06/2016	Any day expiry	56.32860	0.05633	32.24940	0.03225	56.329	23.09	0.09	0.00	0	150.00	
\$ / R			On 29/06/2016	Any day expiry	15.07540	15.07540	14.76340	14.76340		19.27	0.00	0.00	0	0.00	
\$ / R			On 30/06/2016	Any day expiry	15.07840	15.07840	14.76640	14.76640		19.37	0.00	9,763,731.50	647	153.00	
\$ / R			On 05/07/2016	Any day expiry	15.09360	15.09360	14.78120	14.78120		19.28	0.00	0.00	0	0.00	
\$ / R	14.60	Put	On 05/07/2016	Any day expiry	250.18050	0.25018	359.51210	0.35951	250.180	18.65	0.32	0.00	0	1,000.00	
\$ / R			On 12/07/2016	Any day expiry	15.11500	15.11500	14.80200	14.80200		19.30	0.00	0.00	0	0.00	
\$ / R	14.62	Put	On 12/07/2016	Any day expiry	272.30210	0.27230	383.54710	0.38355	272.302	18.61	0.33	114,254,342.40	24,000	0.00	
\$ / R	15.04	Put	On 12/07/2016	Any day expiry	464.23550	0.46424	0.00000	0.00000	464.236	19.16	0.46	82,954,123.20	12,000	12,000.00	
\$ / R			On 15/07/2016	Any day expiry	14.81080	14.81080	14.81080	14.81080		19.33	0.00	0.00	0	370.00	
\$ / R			On 26/07/2016	Any day expiry	15.15780	15.15780	14.84340	14.84340		19.20	0.00	0.00	0	0.00	
\$ / R	16.60	Put	On 26/07/2016	Any day expiry	1,618.36380	1.61836	1,874.58140	1.87458	1,618.364	21.93	0.79	0.00	0	7,229.00	
\$ / R	18.19	Call	On 26/07/2016	Any day expiry	50.52160	0.05052	33.30640	0.03331	50.522	24.62	0.07	0.00	0	7,229.00	
\$ / R			On 27/07/2016	Any day expiry	15.16090	15.16090	14.84640	14.84640		19.21	0.00	0.00	0	2,110.00	
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	4.21700	0.00422	5.13630	0.00514	4.217	22.05	0.01	0.00	0	250.00	
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	54.69600	0.05470	77.69160	0.07769	54.696	18.31	0.09	0.00	0	150.00	
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	117.66250	0.11766	77.20070	0.07720	117.663	22.84	0.14	0.00	0	250.00	
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	91.47230	0.09147	59.32560	0.05933	91.472	23.38	0.12	0.00	0	150.00	
\$ / R			On 28/07/2016	Any day expiry	15.16390	15.16390	14.84930	14.84930		19.30	0.00	0.00	0	265.00	
\$ / R			On 05/08/2016	Any day expiry	15.18840	15.18840	15.10140	15.10140		19.26	0.00	28,784,280.00	1,900	1,900.00	
\$ / R			On 11/08/2016	Any day expiry	15.20680	15.20680	14.89110	14.89110		19.22	0.00	0.00	0	0.00	
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	19.89440	0.01989	27.96970	0.02797	19.894	19.23	0.03	0.00	0	2,000.00	
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	486.75040	0.48675	358.68890	0.35869	486.750	19.78	0.44	0.00	0	2,000.00	
\$ / R			On 15/08/2016	Any day expiry	15.21920	15.21920	14.90320	14.90320		19.17	0.00	0.00	0	105.00	
\$ / R			On 17/08/2016	Any day expiry	15.22550	15.22550	14.90920	14.90920		19.28	0.00	0.00	0	0.00	
\$ / R	15.84	Put	On 17/08/2016	Any day expiry	1,025.59200	1.02559	1,233.16610	1.23317	1,025.592	20.30	0.62	0.00	0	5,000.00	
\$ / R	17.39	Call	On 17/08/2016	Any day expiry	143.31550	0.14332	98.85180	0.09885	143.315	22.98	0.15	0.00	0	5,000.00	
\$ / R			On 26/08/2016	Any day expiry	15.25340	15.25340	14.93640	14.93640		19.28	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	6.48920	0.00649	7.71980	0.00772	6.489	20.42	0.01	0.00	0	250.00	
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	81.07810	0.08108	109.85110	0.10985	81.078	18.16	0.10	0.00	0	150.00	
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	135.65050	0.13565	94.75900	0.09476	135.650	23.35	0.14	0.00	0	250.00	
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	117.54430	0.11754	81.65160	0.08165	117.544	23.70	0.12	0.00	0	150.00	
\$ / R			On 29/08/2016	Any day expiry	15.26270	15.26270	14.94540	14.94540		19.20	0.00	0.00	0	2,610.00	
\$ / R			On 06/09/2016	Any day expiry	15.28750	15.28750	14.96960	14.96960		19.26	0.00	0.00	0	0.00	
\$ / R			On 08/09/2016	Any day expiry	15.29370	15.29370	14.97560	14.97560		19.28	0.00	0.00	0	0.00	
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	131.46830	0.13147	179.24860	0.17925	131.468	17.93	0.15	0.00	0	48,990.00	
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	206.95200	0.20695	149.81270	0.14981	206.952	22.56	0.20	0.00	0	48,990.00	
\$ / R			On 09/09/2016	Any day expiry	15.29680	15.29680	14.97860	14.97860		19.29	0.00	0.00	0	0.00	
\$ / R			On 13/09/2016	Any day expiry	15.30920	15.30920	14.99070	14.99070		19.25	0.00	0.00	0	0.00	
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	516.99440	0.51699	650.55840	0.65056	516.994	18.79	0.39	0.00	0	1,000.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	105.56280		0.10556		79.53830	0.07954	105.563	24.89	0.10	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.31540		15.31540		14.99670	14.99670		19.26	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.32780		15.32780		15.00880	15.00880		19.30	0.00	64,468,726.80	4,206	184,921.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	65.21420		0.06521		91.82750	0.09183	65.214	17.79	0.08	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	127.16770		0.12717		171.61330	0.17161	127.168	17.87	0.14	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	332.91820		0.33292		431.60850	0.43161	332.918	18.24	0.29	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	1,096.53840		1.09654		886.02230	0.88602	1,096.538	18.29	0.69	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	409.83620		0.40984		525.39920	0.52540	409.836	18.42	0.34	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	875.94380		0.87594		693.61430	0.69361	875.944	18.83	0.60	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	420.02410		0.42002		321.57310	0.32157	420.024	20.79	0.34	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	367.01430		0.36701		279.49850	0.27950	367.014	21.21	0.31	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	337.63500		0.33764		254.94810	0.25495	337.635	21.47	0.29	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	330.24830		0.33025		248.79320	0.24879	330.248	21.54	0.28	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	279.31910		0.27932		207.39940	0.20740	279.319	22.03	0.24	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	209.98370		0.20998		154.10750	0.15411	209.984	22.73	0.19	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	187.72340		0.18772		137.20790	0.13721	187.723	23.01	0.17	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	86.88010		0.08688		65.61130	0.06561	86.880	26.72	0.08	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.35570		15.35570		15.03590	15.03590		19.31	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	8.51920		0.00852		10.00860	0.01001	8.519	19.08	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	102.68700		0.10269		139.53150	0.13953	102.687	17.79	0.12	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	157.03780		0.15704		118.54650	0.11855	157.038	23.72	0.14	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	144.93630		0.14494		111.59590	0.11160	144.936	23.95	0.13	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.44260		15.44260		15.12040	15.12040		19.37	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	9.94050		0.00994		11.42540	0.01143	9.940	18.19	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	117.45340		0.11745		160.45150	0.16045	117.453	17.49	0.12	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	174.78110		0.17478		140.50860	0.14051	174.781	24.33	0.14	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	170.42330		0.17042		137.08510	0.13709	170.423	24.50	0.14	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.54570		15.54570		15.22090	15.22090		19.45	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	13.49950		0.01350		13.05640	0.01306	13.500	17.82	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	133.88840		0.13389		181.51130	0.18151	133.888	17.26	0.13	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	199.37560		0.19938		163.37770	0.16338	199.376	25.22	0.14	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.59600		15.59600		15.26990	15.26990		19.52	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.61170		15.61170		15.28520	15.28520		19.50	0.00	156,117.00	10	59,771.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	12.28710		0.01229		14.08950	0.01409	12.287	16.95	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	98.05310		0.09805		140.73970	0.14074	98.053	16.87	0.09	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	119.71110		0.11971		167.12390	0.16712	119.711	17.09	0.11	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	148.52450		0.14852		201.49050	0.20149	148.525	17.35	0.13	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	193.66210		0.19366		248.67850	0.24868	193.662	17.69	0.16	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	420.91140		0.42091		518.11080	0.51811	420.911	18.22	0.28	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	469.06040		0.46906		576.52140	0.57652	469.060	18.30	0.30	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	498.02040		0.49802		609.39180	0.60939	498.020	18.39	0.31	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	541.09750		0.54110		658.04710	0.65805	541.098	18.51	0.33	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	590.77800		0.59078		713.83880	0.71384	590.778	18.65	0.35	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	623.63060		0.62363		750.55950	0.75056	623.631	18.74	0.36	0.00	0	1,700.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	633.19220		0.63319		761.22260	0.76122	633.192	18.76	0.37	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	733.02170		0.73302		871.95380	0.87195	733.022	19.01	0.40	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	738.21150		0.73821		877.68230	0.87768	738.211	19.02	0.40	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,052.01020		1.05201		875.83000	0.87583	1,052.010	19.25	0.57	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	1,008.35140		1.00835		838.11520	0.83812	1,008.351	19.38	0.55	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	896.65140		0.89665	1,052.91520	1.05292	896.651	19.38	0.45	0.00	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	937.12660		0.93713	1,097.50010	1.09750	937.127	19.46	0.46	0.00	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,076.80140		1.07680	1,249.75780	1.24976	1,076.801	19.76	0.50	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,205.24570		1.20525	1,389.52640	1.38953	1,205.246	20.03	0.53	0.00	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,340.34130		1.34034	1,534.71470	1.53471	1,340.341	20.30	0.56	0.00	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,532.33990		1.53234	1,738.53910	1.73854	1,532.340	20.70	0.60	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,576.26650		1.57627	1,784.78670	1.78479	1,576.266	20.79	0.60	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,695.49860		1.69550	1,909.52950	1.90953	1,695.499	21.02	0.62	0.00	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	583.90130		0.58390	476.01550	0.47602	583.901	21.22	0.36	0.00	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	565.75650		0.56576	460.44760	0.46045	565.757	21.34	0.35	0.00	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	554.50560		0.55451	451.01610	0.45102	554.506	21.41	0.34	0.00	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	416.44930		0.41645	336.21490	0.33621	416.449	22.38	0.27	0.00	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	370.43550		0.37044	298.33870	0.29834	370.436	22.79	0.24	0.00	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	362.25770		0.36226	292.99680	0.29300	362.258	22.88	0.24	0.00	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	315.42440		0.31542	261.92910	0.26193	315.424	23.43	0.21	0.00	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	280.20590		0.28021	233.21980	0.23322	280.206	24.32	0.19	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	273.84970		0.27385	228.04430	0.22804	273.850	24.50	0.18	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	272.47380		0.27247	226.92470	0.22692	272.474	24.54	0.18	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	262.54280		0.26254	218.84430	0.21884	262.543	24.84	0.17	0.00	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	256.29000		0.25629	213.76010	0.21376	256.290	25.04	0.17	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	231.38570		0.23139	183.20630	0.18321	231.386	25.95	0.15	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	228.91340		0.22891	178.76250	0.17876	228.913	26.05	0.15	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	226.01910		0.22602	173.56010	0.17356	226.019	26.17	0.15	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	219.50890		0.21951	161.95520	0.16196	219.509	26.45	0.14	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	206.71580		0.20672	151.82060	0.15182	206.716	26.45	0.14	0.00	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	199.18460		0.19918	145.87700	0.14588	199.185	26.45	0.13	0.00	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	186.60520		0.18661	135.98860	0.13599	186.605	26.45	0.13	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	181.44000		0.18144	131.94320	0.13194	181.440	26.45	0.12	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	140.52500		0.14053	100.23380	0.10023	140.525	26.45	0.10	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	133.95530		0.13396	95.20360	0.09520	133.955	26.45	0.10	0.00	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	119.33250		0.11933	84.07660	0.08408	119.333	26.45	0.09	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	115.91620		0.11592	81.49170	0.08149	115.916	26.45	0.08	0.00	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.87770		15.87770	15.54620	15.54620			19.67	0.00	6,351,080.00	400	4,947.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	788.08410		0.78808	924.34510	0.92435	788.084	18.84	0.37	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	856.26790		0.85627	998.76950	0.99877	856.268	19.02	0.39	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,047.34880		1.04735	1,205.02400	1.20502	1,047.349	19.47	0.44	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,070.99470		1.07099	1,230.30830	1.23031	1,070.995	19.52	0.44	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,734.52900		1.73453	1,937.19280	1.93719	1,734.529	20.78	0.57	0.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	513.77430		0.51377	430.28800	0.43029	513.774	22.89	0.28	0.00	0.00	0	90.00

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	18.44	Call	512.27390	0.51227	429.00640	0.42901	512.274	22.91	0.27	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	436.86400	0.43686	372.02440	0.37202	436.864	23.58	0.24	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	402.48310	0.40248	342.81280	0.34281	402.483	24.24	0.22	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	237.13380	0.23713	181.81260	0.18181	237.134	26.34	0.13	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.15510	16.15510	15.82240	15.82240		20.12	0.00	2,423,265.00	150	1,300.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.36740	16.36740	16.04090	16.04090		20.54	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.02670	15.02670	14.71590	14.71590		19.22	0.00	1,352,403.00	90	930.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.32780	15.32780	15.00880	15.00880		19.30	0.00	0.00	0	336.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.61170	15.61170	15.28520	15.28520		19.50	0.00	0.00	0	25.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.87770	15.87770	15.54620	15.54620		19.67	0.00	0.00	0	54.00
£ / R	On 31/05/2016	Any day expiry			21.70240	21.70240	21.35740	21.35740		14.64	0.00	0.00	0	123.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.76120	21.76120	21.41510	21.41510		14.90	0.00	49,071,506.00	2,255	58,240.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	15.76140	0.01576	10.63750	0.01064	15.761	17.74	0.03	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	4.41360	0.00441	4.14820	0.00415	4.414	24.23	0.01	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			22.15630	22.15630	21.80090	21.80090		16.29	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	415.57160	0.41557	531.91280	0.53191	415.572	15.79	0.30	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	95.40460	0.09540	64.88260	0.06488	95.405	18.62	0.09	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.20770	22.20770	21.85110	21.85110		16.44	0.00	15,545,390.00	700	24,375.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.63500	22.63500	22.26820	22.26820		17.79	0.00	3,327,345.00	147	152.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	44.28670	0.04429	46.32390	0.04632	44.287	19.62	0.03	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	77.56500	0.07757	97.03440	0.09703	77.565	17.16	0.06	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	673.66200	0.67366	783.77720	0.78378	673.662	17.07	0.32	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,495.58810	1.49559	1,686.51880	1.68652	1,495.588	18.03	0.52	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	689.09650	0.68910	573.49340	0.57349	689.096	19.10	0.33	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	300.03290	0.30003	244.71030	0.24471	300.033	20.73	0.16	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			23.03850	23.03850	22.66520	22.66520		18.63	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry			23.24890	23.24890	22.87310	22.87310		18.93	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			23.46430	23.46430	23.08860	23.08860			0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14063	0.14063	0.13864	0.13864		20.26	0.00	421.88	3	4,799.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14392	0.14392	0.14186	0.14186		19.06	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14710	0.14710	0.14499	0.14499		18.80	0.00	0.00	0	5,961.00
€ / R	On 25/05/2016	Any day expiry			17.20140	17.20140	16.89240	16.89240		19.88	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.20910	17.20910	16.90000	16.90000		19.98	0.00	0.00	0	0.00
€ / R	On 31/05/2016	Any day expiry			17.22470	17.22470	16.91520	16.91520		19.61	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.28060	17.28060	16.97010	16.97010		19.75	0.00	190,933,349.40	11,049	74,902.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	4.05930	0.00406	4.34540	0.00435	4.059	25.18	0.01	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	28.01100	0.02801	47.60860	0.04761	28.011	18.90	0.06	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,372.53520	1.37254	1,095.39820	1.09540	1,372.535	19.06	0.90	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	185.20180	0.18520	273.29520	0.27330	185.202	19.45	0.26	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	317.99130	0.31799	446.78810	0.44679	317.991	19.63	0.39	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	773.36930		0.77337		988.56390	0.98856	773.369	20.56	0.65	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	23.14520		0.02315		13.10190	0.01310	23.145	23.82	0.04	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.68400		17.68400		17.36370	17.36370		19.77	0.00	6,189,400.00	350	9,006.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	1,206.95060		1.20695		999.03070	0.99903	1,206.951	19.29	0.65	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.07340		18.07340		17.74400	17.74400		19.81	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	401.01920		0.40102		470.16400	0.47016	401.019	18.91	0.23	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	564.16380		0.56416		655.17450	0.65517	564.164	18.99	0.30	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	432.26850		0.43227		351.99050	0.35199	432.268	22.71	0.24	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	311.51170		0.31151		261.28750	0.26129	311.512	24.09	0.18	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.44500		18.44500		18.10900	18.10900		19.92	0.00	0.00	0	2,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.41317		102.41317		102.01511	102.01511			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.65652		99.65652		99.24426	99.24426			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			98.53969		98.53969		98.11541	98.11541			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.15503		100.15503		100.14529	100.14529			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.19006		100.19006		100.17242	100.17242			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.94712		99.94712		99.92789	99.92789			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.56630		100.56630		100.52377	100.52377			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.02029		100.02029		99.97361	99.97361			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.87298		99.87298		99.82724	99.82724			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.48430		100.48430		100.33244	100.33244			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			99.97177		99.97177		99.81598	99.81598			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			99.42756		99.42756		99.26178	99.26178			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			474.73600		474.73600		476.06700	476.06700			0.00	0.00	0	1.00
AL37	On 04/08/2016	Index Future			483.62500		483.62500		484.98200	484.98200			0.00	0.00	0	16.00
AL37	On 03/11/2016	Index Future			492.89800		492.89800		494.28600	494.28600			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			545.44300		545.44300		547.83600	547.83600			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			555.65600		555.65600		558.09600	558.09600			0.00	0.00	0	9.00
AL7T	On 03/11/2016	Index Future			566.31000		566.31000		568.80200	568.80200			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			495.31000		495.31000		497.51100	497.51100			0.00	9,906,200.00	2	7.00
ALBI	On 04/08/2016	Index Future			504.58400		504.58400		506.82800	506.82800			0.00	10,091,680.00	2	621.00
ALBI	On 03/11/2016	Index Future			514.25900		514.25900		516.55200	516.55200			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future			524.53700		524.53700		526.89600	526.89600			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.20460		11.20460		11.02900	11.02900		15.64	0.00	672,276.00	60	7,644.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.38700		11.38700		11.20790	11.20790		15.72	0.00	91,096.00	8	1,459.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.56240		11.56240		11.37890	11.37890		15.81	0.00	0.00	0	380.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.72810		11.72810		11.54330	11.54330		15.89	0.00	0.00	0	4,348.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.68530		11.68530		11.59500	11.59500		15.55	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.91980		11.91980		11.82590	11.82590		15.64	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future			15.72590		15.72590		15.47050	15.47050		19.15	0.00	33,338,908.00	2,120	4,383.00
CHF / R	On 19/09/2016	Foreign Exchange Future			16.11620		16.11620		15.85160	15.85160		19.53	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.30370		2.30370		2.26230	2.26230		18.67	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future			2.33800		2.33800		2.29560	2.29560		19.01	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.32540		2.32540		2.28080	2.28080		20.67	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future			2.38040		2.38040		2.33440	2.33440		20.58	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			131.14773		131.14773		131.23520	131.23520			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future			131.97601		131.97601		132.06627	132.06627			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			10.66602		76.33103		10.60398	76.72429			0.00	0.00	0	1,934.00
ES33	On 04/08/2016	Bond Future			10.75615		77.77595		10.69188	78.17748			0.00	1,399,967.10	18	8,842.00
ES33	On 03/11/2016	Bond Future			10.84484		75.45867		10.77828	75.86871			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future			10.93052		76.96766		10.86114	77.38924			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			10.84102		80.13940		10.77898	80.58261			0.00	0.00	0	7,250.00
ES42	On 04/08/2016	Bond Future			10.93148		81.65638		10.86721	82.10889			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future			11.01972		78.94280		10.95314	79.40481			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			494.27600		494.27600		496.37400	496.37400			0.00	0.00	0	60.00

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		503.53100	503.53100		505.66900	505.66900			0.00	0.00	0	468.00
GOVI	On 03/11/2016	GOVI		513.18500	513.18500		515.37100	515.37100			0.00	0.00	0	146.00
GOVI	On 02/02/2017	GOVI		523.44200	523.44200		525.69100	525.69100			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		1.93680	1.93680		1.89660	1.89660		19.00	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.97620	1.97620		1.93500	1.93500		18.68	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.01220	2.01220		1.97020	1.97020		19.02	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.04520	2.04520		2.00270	2.00270		19.28	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future		126.31107	126.31107		126.20381	126.20381			0.00	0.00	0	2,141.00
I2025	On 04/08/2016	Bond Future		127.45419	127.45419		127.34635	127.34635			0.00	0.00	0	2,704.00
I2025	On 03/11/2016	Bond Future		129.88218	129.88218		129.77339	129.77339			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		106.83275	106.83275		106.74172	106.74172			0.00	0.00	0	181.00
I2033	On 04/08/2016	Bond Future		108.86390	108.86390		108.77232	108.77232			0.00	37,231,453.80	342	3,915.00
I2033	On 03/11/2016	Bond Future		109.91512	109.91512		109.82275	109.82275			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		134.46934	134.46934		134.35429	134.35429			0.00	0.00	0	3,697.00
I2038	On 04/08/2016	Bond Future		135.61028	135.61028		135.49460	135.49460			0.00	25,087,901.80	185	22,243.00
I2038	On 03/11/2016	Bond Future		138.19364	138.19364		138.07689	138.07689			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		134.46248	134.46248		134.49286	134.49286			0.00	0.00	0	4,718.00
I2046	On 04/08/2016	Bond Future		137.01898	137.01898		137.05152	137.05152			0.00	13,701,898.00	100	16,234.00
I2046	On 03/11/2016	Bond Future		138.11858	138.11858		138.15276	138.15276			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		145.46546	145.46546		145.34019	145.34019			0.00	0.00	0	6,935.00
I2050	On 04/08/2016	Bond Future		146.66758	146.66758		146.54143	146.54143			0.00	39,453,579.02	269	20,717.00
I2050	On 03/11/2016	Bond Future		149.46161	149.46161		149.33429	149.33429			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		244.09200	244.09200		244.01800	244.01800			0.00	0.00	0	453.00
IGOV	On 04/08/2016	Index Future		248.68300	248.68300		248.60800	248.60800			0.00	0.00	0	1,066.00
IGOV	On 03/11/2016	Index Future		253.47100	253.47100		253.39700	253.39700			0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future		258.55600	258.55600		258.49100	258.49100			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future		660.99600	660.99600		660.39500	660.39500			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		673.11800	673.11800		672.50900	672.50900			0.00	0.00	0	157.00
ILBI	On 03/11/2016	Index Future		685.73000	685.73000		685.10900	685.10900			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			7.34000		92.66000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.42000		92.58000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future			7.48000		92.52000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future			7.55000		92.45000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.63000		92.37000		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			7.82000		92.18000		7.81000	92.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.94000		92.06000		7.93000	92.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			8.07000		91.93000		8.06000	91.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			8.17000		91.83000		8.16000	91.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			8.23000		91.77000		8.25000	91.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			8.29000		91.71000		8.34000	91.66000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.14820		0.14820		0.14490	0.14490			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.14840		0.14840		0.14430	0.14430			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14860		0.14860		0.14450	0.14450			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.07340		0.07340		0.07120	0.07120			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06770		0.06770		0.06600	0.06600			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.06280		0.06280		0.06060	0.06060			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.34230		10.34230		10.18440	10.18440		17.26	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.50080		10.50080		10.33900	10.33900		17.45	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.65420		10.65420		10.48860	10.48860		17.46	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.38520		1.38520		1.37480	1.37480			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.40120		1.40120		1.39050	1.39050			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.41610		1.41610		1.40500	1.40500			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.42690		1.42690		1.41580	1.41580			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.15000		1.15000		1.15320	1.15320			0.00	0.00	0	13,460.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.15370		1.15370		1.15690	1.15690			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.15770		1.15770		1.16090	1.16090			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.17074		112.92315		9.10286	113.40652		10.12	0.00	5,646,157.50	50	32,369.00
R186	On 05/05/2016	Bond Future	8.75	Call	0.00000		0.00000		0.32000	0.00032	0.000	10.04	0.00	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	3,043.82000		3.04382		2,560.77000	2.56077	3,043.820	10.04	1.00	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	2,309.98000		2.30998		1,831.49000	1.83149	2,309.980	10.07	1.00	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	618.68000		0.61868		1,090.60000	1.09060	618.680	10.27	0.82	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	0.00000		0.00000		0.00000	0.00000	0.000	10.64	0.00	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	0.00000		0.00000		0.00000	0.00000	0.000	10.65	0.00	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	0.00000		0.00000		0.00000	0.00000	0.000	10.70	0.00	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.23182		109.75672		9.16102	110.25054		10.48	0.00	429,478,045.36	3,913	84,217.00
R186	On 04/08/2016	Bond Future	9.25	Put	2,272.57000		2.27257		2,126.47000	2.12647	2,272.570	10.63	0.48	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	9.40	Put	1,808.99000		1.80899	1,694.00000	1.69400	1,808.990	10.72	0.41	0.00	0	5,000.00	
R186	On 04/08/2016	Bond Future	9.60	Put	1,306.81000		1.30681	1,225.89000	1.22589	1,306.810	10.84	0.32	0.00	0	5,635.00	
R186	On 04/08/2016	Bond Future	10.00	Put	635.77000		0.63577	601.13000	0.60113	635.770	11.08	0.19	0.00	0	6,500.00	
R186	On 03/11/2016	Bond Future			9.28761		111.83876	9.21380	112.34321		10.17	0.00	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R197	On 05/05/2016	Bond Future			299.41938		299.41938	299.16654	299.16654				0.00	0.00	0	804.00
R197	On 04/08/2016	Bond Future			298.62792		298.62792	298.37367	298.37367				0.00	13,438,256.40	45	1,899.00
R197	On 03/11/2016	Bond Future			304.31661		304.31661	304.06025	304.06025				0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R202	On 05/05/2016	Bond Future			249.62673		249.62673	249.07473	249.07473		9.10	0.00	0.00	0	8,713.00	
R202	On 04/08/2016	Bond Future			250.92871		250.92871	250.36902	250.36902		8.51	0.00	56,208,031.04	224	36,980.00	
R202	On 03/11/2016	Bond Future			255.70878		255.70878	255.14056	255.14056			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			8.96577		95.39306	8.89793	95.72088		7.91	0.00	0.00	0	2,802.00	
R2023	On 04/08/2016	Bond Future			9.02924		97.19876	8.95776	97.53386		7.80	0.00	0.00	0	6,100.00	
R2023	On 03/11/2016	Bond Future			9.09381		95.11130	9.01844	95.45390		7.82	0.00	0.00	0	0.00	
R2023	On 02/02/2017	Bond Future			9.15033		97.01301	9.06997	97.36658		7.53	0.00	0.00	0	0.00	
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.95611		101.60715	7.89898	101.67917		1.58	0.00	0.00	0	4,073.00	
R203	On 04/08/2016	Bond Future			8.03140		103.53052	7.95939	103.60505		1.29	0.00	0.00	0	58,097.00	
R203	On 03/11/2016	Bond Future			8.11487		101.32251	8.01959	101.39966		1.10	0.00	0.00	0	0.00	
R203	On 02/02/2017	Bond Future			8.15043		103.34851	8.00619	103.43159		0.79	0.00	0.00	0	0.00	
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2030	On 05/05/2016	Bond Future			9.55076		90.44976	9.48294	90.92129			0.00	0.00	0	7,730.00	
R2030	On 04/08/2016	Bond Future			9.61526		88.15371	9.54494	88.63523			0.00	0.00	0	25,310.00	
R2030	On 03/11/2016	Bond Future			9.67095		89.82599	9.59816	90.31770			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			9.68073		89.39612	9.62285	89.82268		14.05	0.00	0.00	0	9,032.00	
R2032	On 04/08/2016	Bond Future			9.74365		91.08830	9.68373	91.52403		14.02	0.00	0.00	0	7,553.00	
R2032	On 03/11/2016	Bond Future			9.80287		88.65729	9.74087	89.10234		14.33	0.00	0.00	0	0.00	
R2032	On 02/02/2017	Bond Future			9.85561		90.43030	9.79106	90.88805		14.03	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 05/05/2016	Bond Future			9.76069		94.13963	9.69770	94.64805			0.00	0.00	0	3,926.00	

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 04/08/2016	Bond Future			9.82035		95.92157		9.75523	96.44073			0.00	0.00	0	5,341.00
R2035	On 03/11/2016	Bond Future			9.87940		93.23919		9.81211	93.76932			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			9.82074		90.70536		9.75788	91.20872		15.44	0.00	0.00	0	19,037.00
R2037	On 05/05/2016	Bond Future	9.67	Call	15.19000		0.01519		154.39000	0.15439	15.190	15.40	0.05	0.00	0	500.00
R2037	On 04/08/2016	Bond Future			9.88432		88.16356		9.81934	88.67751		16.16	0.00	0.00	0	40,163.00
R2037	On 03/11/2016	Bond Future			9.93962		89.83611		9.87257	90.36086		15.83	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future			9.98954		87.37581		9.91994	87.91493		16.27	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			8.34112		102.28067		8.27918	102.42306		3.08	0.00	0.00	0	10,611.00
R204	On 04/08/2016	Bond Future			8.42838		100.17563		8.35856	100.32189		3.08	0.00	601,053.78	6	34,905.00
R204	On 03/11/2016	Bond Future			8.50982		102.07590		8.43045	102.22612		2.74	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future			8.56930		100.07484		8.47583	100.23243		2.52	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 05/05/2016	Bond Future			9.89075		94.35133		9.82790	94.88671		16.06	0.00	0.00	0	1,600.00
R2040	On 04/08/2016	Bond Future			9.95482		91.62814		9.88987	92.17467		16.83	0.00	0.00	0	812.00
R2040	On 03/11/2016	Bond Future			10.01069		93.36637		9.94368	93.92441		16.48	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.93073		91.29731		9.86785	91.83363		16.69	0.00	0.00	0	3,791.00
R2044	On 04/08/2016	Bond Future			9.99370		88.64147		9.92873	89.18909		17.52	0.00	0.00	0	20,486.00
R2044	On 03/11/2016	Bond Future			10.04862		90.32310		9.98164	90.88208		17.16	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future			10.09853		87.74735		10.02908	88.32143		17.67	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future			9.92567		90.37662		9.86258	90.92480		17.24	0.00	0.00	0	11,645.00
R2048	On 04/08/2016	Bond Future			9.98301		92.08745		9.91791	92.64700		17.26	0.00	21,180,113.50	230	59,293.00
R2048	On 03/11/2016	Bond Future			10.03958		89.39572		9.97243	89.96696		17.72	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			10.09202		91.18330		10.02239	91.76984		17.39	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future			8.57105		98.19630		8.50397	98.39944		4.44	0.00	0.00	0	13,208.00
R207	On 05/05/2016	Bond Future	7.56	Call	0.00000		0.00000		0.00000	0.00000	0.000	4.26	0.00	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.65459		96.41070		8.58143	96.61880		4.49	0.00	4,820,535.00	50	76,765.00
R207	On 02/02/2017	Bond Future			8.78221		96.56047		8.69292	96.78213		4.06	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,541.94000		1.54194		1,654.52000	1.65452	1,541.940	4.14	0.54	0.00	0	62.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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/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			8.70086		93.08707		8.63327	93.33972		6.01	0.00	0.00	0	8,507.00
R208	On 04/08/2016	Bond Future			8.77138		94.84914		8.69913	95.10762		5.87	0.00	0.00	0	48,309.00
R208	On 03/11/2016	Bond Future			8.83742		93.24560		8.76005	93.51009		5.78	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.89067		95.11011		8.80660	95.38397		5.49	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future			9.70564		70.47105		9.64250	70.89315		16.03	0.00	634,239.45	9	8,274.00
R209	On 05/05/2016	Bond Future	8.25	Call	0.00000		0.00000		0.00000	0.00000	0.000	15.54	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	15.78	0.00	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.76083		71.80496		9.69573	72.23591		16.10	0.00	20,392,608.64	284	54,865.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,325.63000		1.32563	1,581.28000	1.58128	1,325.630	1,325.630	16.05	0.35	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,847.64000		1.84764	2,140.53000	2.14053	1,847.640	1,847.640	16.19	0.44	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,553.45000		2.55345	2,429.31000	2.42931	2,553.450	2,553.450	16.28	0.51	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	1,049.99000		1.04999	1,005.65000	1.00565	1,049.990	1,049.990	16.80	0.27	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,817.28000		5.81728	6,235.66000	6.23566	5,817.280	5,817.280	16.98	0.82	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.81245		70.01643		9.74537	70.45637		16.53	0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.85817		71.41659		9.78870	71.86842		16.29	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/05/2016	Bond Future			183.83698		183.83698		183.96338	183.96338			0.00	0.00	0	20.00
R210	On 04/08/2016	Bond Future			187.33222		187.33222		187.46306	187.46306			0.00	0.00	0	1,391.00
R210	On 03/11/2016	Bond Future			188.61060		188.61060		188.74575	188.74575			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			138.56755		138.56755		138.46453	138.46453			0.00	0.00	0	2.00
R211	On 04/08/2016	Bond Future			139.45525		139.45525		139.35182	139.35182			0.00	0.00	0	62.00
R211	On 03/11/2016	Bond Future			142.11182		142.11182		142.00772	142.00772			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/05/2016	Bond Future			145.03092		145.03092		144.90870	144.90870			0.00	0.00	0	3,238.00
R212	On 04/08/2016	Bond Future			145.87103		145.87103		145.74808	145.74808			0.00	0.00	0	3,880.00
R212	On 03/11/2016	Bond Future			148.64982		148.64982		148.52592	148.52592			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 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	9.58567		81.11236		9.52258	81.53465		13.76	0.00	0.00	0	12,766.00
R213	On 04/08/2016	Bond Future	9.64245		82.64780		9.57722	83.07895		13.77	0.00	0.00	0	44,354.00
R213	On 03/11/2016	Bond Future	9.69878		80.66472		9.63134	81.10505		14.10	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future	9.75009		82.27762		9.67993	82.73018		13.85	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/05/2016	Bond Future	9.84063		70.43191		9.77746	70.86595		16.78	0.00	0.00	0	7,608.00
R214	On 04/08/2016	Bond Future	9.89495		71.76514		9.82984	72.20824		16.82	0.00	0.00	0	30,123.00
R214	On 04/08/2016	Bond Future	8.55	Call	139.36000	0.13936	208.92000	0.20892	139.360	16.34	0.06	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	898.41000	0.89841	1,125.82000	1.12582	898.410	16.60	0.26	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,994.36000	3.99436	4,411.36000	4.41136	3,994.360	17.31	0.68	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,724.72000	8.72472	9,179.06000	9.17906	8,724.720	17.72	0.93	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future	9.94849		69.82923		9.88141	70.28160		17.30	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future	9.99777		71.22555		9.92831	71.68995		17.05	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future	26,776.13000	26,776.13000		26,297.96000	26,297.96000				0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	27,321.96000	27,321.96000		26,830.01000	26,830.01000				0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.06640	11.06640		10.87870	10.87870			16.65	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	11.27070	11.27070		11.07880	11.07880			16.68	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.14810	5.14810		5.11200	5.11200			15.46	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	5.12370	5.12370		5.09010	5.09010			15.45	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.50920	1.50920		1.49050	1.49050				0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.43480	1.43480		1.41710	1.41710				0.00	0.00	0	0.00

Total for Derivatives : 2,491,707,334.50 173,245 3 965 770.00

Grand Total: 2,491,707,334.50 173,245 3 965 770.00