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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/05/2016

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 10/05/2016	Any day expiry	15.12490	15.12490		15.15830	15.15830		27.50	0.00	0.00	0	0.00	
\$ / R	On 11/05/2016	Any day expiry	15.11620	15.11620		15.15830	15.15830		27.41	0.00	0.00	0	0.00	
\$ / R	On 11/05/2016	Any day expiry	14.66	Call	461.25210	0.46125	509.12480	0.50912	461.252	34.63	0.96	0.00	0	2,500.00
\$ / R	On 13/05/2016	Any day expiry	15.11620	15.11620		15.16130	15.16130		25.06	0.00	0.00	0	560.00	
\$ / R	On 16/05/2016	Any day expiry	15.12520	15.12520		15.17040	15.17040		22.47	0.00	0.00	0	1,780.00	
\$ / R	On 16/05/2016	Any day expiry	14.82	Call	370.30440	0.37030	405.60140	0.40560	370.304	23.18	0.76	0.00	0	2,500.00
\$ / R	On 17/05/2016	Any day expiry	15.12820	15.12820		15.17340	15.17340		22.68	0.00	0.00	0	0.00	
\$ / R	On 17/05/2016	Any day expiry	14.46	Put	13.70700	0.01371	14.14810	0.01415	13.707	21.99	0.07	0.00	0	1,000.00
\$ / R	On 17/05/2016	Any day expiry	15.15	Put	200.79510	0.20080	0.00000	0.00000	200.795	22.68	0.51	31,029,248.00	4,000	2,000.00
\$ / R	On 18/05/2016	Any day expiry	15.13120	15.13120		15.17640	15.17640		22.54	0.00	0.00	0	0.00	
\$ / R	On 18/05/2016	Any day expiry	14.80	Put	71.08490	0.07108	60.91790	0.06092	71.085	21.86	0.24	0.00	0	15,000.00
\$ / R	On 19/05/2016	Any day expiry	15.13430	15.13430		15.17910	15.17910		22.42	0.00	0.00	0	0.00	
\$ / R	On 20/05/2016	Any day expiry	15.13740	15.13740		15.18180	15.18180		22.34	0.00	0.00	0	4,700.00	
\$ / R	On 23/05/2016	Any day expiry	15.14680	15.14680		15.18990	15.18990		21.31	0.00	0.00	0	0.00	
\$ / R	On 24/05/2016	Any day expiry	15.14990	15.14990		15.19250	15.19250		21.32	0.00	0.00	0	0.00	
\$ / R	On 24/05/2016	Any day expiry	14.48	Put	38.51710	0.03852	30.58110	0.03058	38.517	20.47	0.13	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 25/05/2016	Any day expiry		15.15300	15.15300		15.19520	15.19520		21.34	0.00	0.00	0	285.00
\$ / R	On 27/05/2016	Any day expiry		15.15930	15.15930		15.20060	15.20060		21.34	0.00	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	0.06440	0.00006	0.07100	0.00007	0.064	33.49	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	5.07820	0.00508	5.06860	0.00507	5.078	25.56	0.02	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	14.25	Put	28.41270	0.02841	25.87320	0.02587	28.413	21.40	0.09	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	40.60380	0.04060	43.48040	0.04348	40.604	23.22	0.11	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	9.43120	0.00943	10.06880	0.01007	9.431	23.81	0.03	0.00	0	150.00
\$ / R	On 30/05/2016	Any day expiry		15.16870	15.16870		15.20870	15.20870		20.66	0.00	0.00	0	930.00
\$ / R	On 31/05/2016	Any day expiry		15.17180	15.17180		15.21130	15.21130		20.70	0.00	0.00	0	2,168.00
\$ / R	On 31/05/2016	Any day expiry	14.50	Put	65.56200	0.06556	56.92350	0.05692	65.562	19.97	0.17	0.00	0	1,000.00
\$ / R	On 01/06/2016	Any day expiry		15.17500	15.17500		15.21400	15.21400		20.73	0.00	0.00	0	0.00
\$ / R	On 01/06/2016	Any day expiry	14.53	Put	75.66380	0.07566	66.35600	0.06636	75.664	20.04	0.18	0.00	0	18,400.00
\$ / R	On 01/06/2016	Any day expiry	14.68	Call	606.51090	0.60651	633.14680	0.63315	606.511	20.20	0.76	0.00	0	18,400.00
\$ / R	On 06/06/2016	Any day expiry		15.19060	15.19060		15.22750	15.22750		20.53	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	0.53910	0.00054	0.58330	0.00058	0.539	27.71	0.00	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	236.48280	0.23648	244.96240	0.24496	236.483	21.12	0.40	0.00	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry		15.19380	15.19380		15.23010	15.23010		20.56	0.00	0.00	0	0.00
\$ / R	On 07/06/2016	Any day expiry	14.52	Put	92.12540	0.09213	82.84520	0.08285	92.125	19.70	0.20	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry		15.19690	15.19690		15.23280	15.23280		20.60	0.00	0.00	0	300.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	115.50380	0.11550	104.74580	0.10475	115.504	19.82	0.23	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	14.75	Put	159.62710	0.15963	145.99440	0.14599	159.627	20.02	0.29	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	159.48870	0.15949	163.69250	0.16369	159.489	21.96	0.28	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry		15.20000	15.20000		15.23550	15.23550		20.61	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future		15.21260	15.21260		15.24630	15.24630		20.45	0.00	874,450,673.20	57,482	548,919.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	1.55620	0.00156	1.53190	0.00153	1.556	27.94	0.00	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	4.13250	0.00413	4.21310	0.00421	4.133	23.75	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	4.67490	0.00467	4.76180	0.00476	4.675	23.25	0.01	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	6.18590	0.00619	6.28650	0.00629	6.186	22.14	0.02	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,722.18470	1.72218	1,755.99760	1.75600	1,722.185	20.47	0.97	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	9.58470	0.00958	9.69760	0.00970	9.585	20.47	0.03	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	10.02670	0.01003	10.13970	0.01014	10.027	20.30	0.03	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	31.52180	0.03152	28.93840	0.02894	31.522	19.41	0.08	0.00	0	79,677.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.10	Put	41.14500	0.04114	37.65100	0.03765	41.145	19.43	0.10	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	52.99650	0.05300	48.39840	0.04840	52.996	19.44	0.12	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	59.85620	0.05986	54.63120	0.05463	59.856	19.45	0.13	44,319,223.13	22,500	28,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.40	Put	84.65210	0.08465	77.23980	0.07724	84.652	19.48	0.17	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	94.45390	0.09445	86.21170	0.08621	94.454	19.49	0.19	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.46	Call	849.24130	0.84924	874.39800	0.87440	849.241	19.50	0.81	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	105.79510	0.10580	95.97030	0.09597	105.795	19.55	0.20	733,025.55	250	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.70	Call	673.45250	0.67345	693.88130	0.69388	673.453	19.81	0.72	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	620.04870	0.62005	639.02460	0.63902	620.049	19.91	0.69	0.00	0	23,510.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	194.52160	0.19452	179.43010	0.17943	194.522	19.94	0.31	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	212.95390	0.21295	196.94080	0.19694	212.954	20.00	0.34	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	527.29710	0.52730	543.50500	0.54350	527.297	20.11	0.63	0.00	0	330.00

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	14.96	Put	257.31820		0.25732		239.27560	0.23928	257.318	20.15	0.38	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	261.61360		0.26161		243.38630	0.24339	261.614	20.16	0.39	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	487.35830		0.48736		502.28170	0.50228	487.358	20.20	0.60	0.00	0	56,883.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	274.75830		0.27476		255.98170	0.25598	274.758	20.20	0.40	607,436.62	100	33,400.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.10	Call	434.00710		0.43401		447.12370	0.44712	434.007	20.33	0.56	0.00	0	17,283.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.60	Call	236.45820		0.23646		241.59310	0.24159	236.458	21.37	0.36	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	195.32750		0.19533		199.02760	0.19903	195.328	21.71	0.31	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	160.79220		0.16079		163.33090	0.16333	160.792	22.05	0.27	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	140.80570		0.14081		142.90630	0.14291	140.806	22.27	0.24	0.00	0	650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	928.20570		0.92821		896.60630	0.89661	928.206	22.27	0.76	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	122.96260		0.12296		124.53610	0.12454	122.963	22.47	0.21	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	102.90540		0.10291		103.91850	0.10392	102.905	22.73	0.18	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,146.13610		1.14614		1,113.33750	1.11334	1,146.136	22.79	0.82	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	93.42560		0.09343		94.18830	0.09419	93.426	22.87	0.17	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	88.38610		0.08839		89.02200	0.08902	88.386	22.95	0.16	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,358.11040		1.35811		1,324.63070	1.32463	1,358.110	23.27	0.87	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	67.79980		0.06780		67.95680	0.06796	67.800	23.33	0.13	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,494.67720		1.49468		1,460.92430	1.46092	1,494.677	23.57	0.89	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	55.68570		0.05569		55.60380	0.05560	55.686	23.61	0.11	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	38.74250		0.03874		38.41480	0.03841	38.743	24.16	0.08	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	37.67800		0.03768		37.35100	0.03735	37.678	24.20	0.08	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	35.14390		0.03514		34.82120	0.03482	35.144	24.31	0.07	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,822.54390		1.82254		1,788.52120	1.78852	1,822.544	24.31	0.93	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	32.32850		0.03233		32.01320	0.03201	32.328	24.43	0.07	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	31.00780		0.03101		30.69690	0.03070	31.008	24.50	0.06	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	8.96340		0.00896		8.84520	0.00885	8.963	26.43	0.02	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	8.17070		0.00817		8.06430	0.00806	8.171	26.57	0.02	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	7.35470		0.00735		7.26110	0.00726	7.355	26.74	0.02	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	7.16460		0.00716		7.07390	0.00707	7.165	26.79	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	5.88150		0.00588		5.57380	0.00557	5.881	28.17	0.01	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	5.63430		0.00563		5.34490	0.00534	5.634	28.81	0.01	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	4.99840		0.00500		4.75900	0.00476	4.998	30.94	0.01	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.21570		15.21570		15.25020	15.25020		20.50	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	119.50870		0.11951		108.54680	0.10855	119.509	19.66	0.22	0.00	0	1,000.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	130.14120		0.13014		131.90600	0.13191	130.141	22.47	0.22	0.00	0	10,000.00
\$ / R	On 15/06/2016	Any day expiry			15.21880		15.21880		15.25420	15.25420		20.53	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry			15.23760		15.23760		15.27820	15.27820		20.53	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	145.40440		0.14540		130.74730	0.13075	145.404	19.61	0.24	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			15.24690		15.24690		15.29010	15.29010		20.64	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	399.92670		0.39993		372.18000	0.37218	399.927	20.53	0.46	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	97.10630		0.09711		98.71270	0.09871	97.106	23.46	0.15	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.25940		15.25940		15.30610	15.30610		20.52	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	1.93510		0.00194		1.74480	0.00174	1.935	26.98	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	19.96540		0.01997		14.63030	0.01463	19.965	19.88	0.04	0.00	0	150.00

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	14.58	Put	171.42770	0.17143	153.06790	0.15307	171.428	19.64	0.25	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	112.88360	0.11288	115.38000	0.11538	112.884	23.28	0.17	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	68.93150	0.06893	70.98020	0.07098	68.931	23.81	0.11	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			15.26250	15.26250	15.31010	15.31010		20.56	0.00	0.00	0	0.00
\$ / R	On 30/06/2016	Any day expiry			15.26570	15.26570	15.31410	15.31410		20.58	0.00	33,931,810.00	2,200	1,253.00
\$ / R	On 05/07/2016	Any day expiry			15.28130	15.28130	15.33400	15.33400		20.56	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	194.88500	0.19488	172.95880	0.17296	194.885	19.58	0.26	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry			15.30310	15.30310	15.36070	15.36070		20.53	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	15.04	Put	386.35920	0.38636	353.17070	0.35317	386.359	20.17	0.40	0.00	0	12,000.00
\$ / R	On 15/07/2016	Any day expiry			15.31260	15.31260	15.36880	15.36880		20.57	0.00	0.00	0	370.00
\$ / R	On 26/07/2016	Any day expiry			15.34710	15.34710	15.39850	15.39850		20.52	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,472.79400	1.47279	1,427.16650	1.42717	1,472.794	22.83	0.76	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	61.93490	0.06193	63.91390	0.06391	61.935	25.31	0.08	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.35030	15.35030	15.40120	15.40120		20.54	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	6.81500	0.00682	6.34200	0.00634	6.815	25.37	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	49.29430	0.04929	43.83110	0.04383	49.294	19.94	0.08	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	148.31130	0.14831	152.60120	0.15260	148.311	23.74	0.17	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	114.80700	0.11481	118.17000	0.11817	114.807	24.22	0.14	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			15.35340	15.35340	15.40390	15.40390		20.54	0.00	0.00	0	265.00
\$ / R	On 05/08/2016	Any day expiry			15.37860	15.37860	15.42550	15.42550		20.59	0.00	0.00	0	1,900.00
\$ / R	On 05/08/2016	Any day expiry	15.00	Put	422.64900	0.42265	393.68470	0.39368	422.649	20.05	0.38	0.00	0	5,000.00
\$ / R	On 11/08/2016	Any day expiry			15.39740	15.39740	15.44170	15.44170		20.51	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	23.87350	0.02387	21.95370	0.02195	23.873	21.64	0.03	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	585.29080	0.58529	595.58020	0.59558	585.291	20.72	0.49	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.41010	15.41010	15.45440	15.45440		20.46	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			15.41640	15.41640	15.46070	15.46070		20.49	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	921.27220	0.92127	884.50710	0.88451	921.272	21.23	0.58	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	179.46500	0.17947	182.53550	0.18254	179.465	23.86	0.18	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			15.44490	15.44490	15.48910	15.48910		20.56	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	11.50330	0.01150	10.13540	0.01014	11.503	23.67	0.02	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	78.01330	0.07801	69.37720	0.06938	78.013	19.76	0.10	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	169.64720	0.16965	171.77660	0.17178	169.647	24.22	0.17	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	147.17610	0.14718	149.14350	0.14914	147.176	24.55	0.15	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			15.45440	15.45440	15.49860	15.49860		20.46	0.00	0.00	0	2,610.00
\$ / R	On 06/09/2016	Any day expiry			15.47980	15.47980	15.52390	15.52390		20.44	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.48610	15.48610	15.53020	15.53020		20.52	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	121.55230	0.12155	108.67280	0.10867	121.552	19.24	0.13	0.00	0	36,130.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	256.04600	0.25605	257.73170	0.25773	256.046	23.46	0.23	0.00	0	36,130.00
\$ / R	On 09/09/2016	Any day expiry			15.48930	15.48930	15.53340	15.53340		20.54	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.50190	15.50190	15.54600	15.54600		20.49	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	462.30960	0.46231	432.06720	0.43207	462.310	19.74	0.36	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	125.59700	0.12560	126.35250	0.12635	125.597	25.40	0.12	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.50830	15.50830	15.55230	15.55230		20.50	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.52090	15.52090	15.56500	15.56500		20.46	0.00	24,290,208.50	1,565	185,582.00

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	13.24	Put	69.18440	0.06918	58.48680	0.05849	69.184	19.60	0.08	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	119.97240	0.11997	106.19770	0.10620	119.972	19.21	0.13	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	300.22670	0.30023	275.80960	0.27581	300.227	19.31	0.26	809,391.31	200	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	1,253.82090	1.25382	1,272.06100	1.27206	1,253.821	19.36	0.72	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	367.84220	0.36784	340.55090	0.34055	367.842	19.42	0.30	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	1,013.94470	1.01394	1,026.72790	1.02673	1,013.945	19.79	0.64	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	503.98360	0.50398	506.51000	0.50651	503.984	21.65	0.38	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	442.48280	0.44248	443.97690	0.44398	442.483	22.06	0.34	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	408.24700	0.40825	409.38440	0.40938	408.247	22.32	0.32	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	399.60910	0.39961	400.66210	0.40066	399.609	22.39	0.32	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	340.87420	0.34087	341.44940	0.34145	340.874	22.90	0.28	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	258.96300	0.25896	259.65880	0.25966	258.963	23.60	0.22	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	232.18510	0.23219	232.80540	0.23281	232.185	23.88	0.20	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	98.67840	0.09868	102.19580	0.10220	98.678	27.00	0.09	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.54950	15.54950	15.59340	15.59340		20.53	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	15.61600	0.01562	11.37810	0.01138	15.616	22.15	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	101.16810	0.10117	86.69700	0.08670	101.168	19.26	0.11	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	194.50500	0.19451	194.45950	0.19446	194.505	24.56	0.17	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	179.53030	0.17953	179.53770	0.17954	179.530	24.77	0.15	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.63820	15.63820	15.68190	15.68190		20.57	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	18.93070	0.01893	11.45190	0.01145	18.931	21.21	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	116.79280	0.11679	95.35620	0.09536	116.793	18.87	0.11	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	209.62740	0.20963	207.61170	0.20761	209.627	24.97	0.16	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	203.47410	0.20347	200.68100	0.20068	203.474	25.11	0.16	0.00	0	150.00
\$ / R	On 07/11/2016	Any day expiry			15.67620	15.67620	15.71980	15.71980		20.58	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	526.39220	0.52639	492.67500	0.49267	526.392	19.55	0.34	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	664.10820	0.66411	661.75780	0.66176	664.108	21.53	0.42	0.00	0	8,695.00
\$ / R	On 28/11/2016	Any day expiry			15.74300	15.74300	15.78650	15.78650		20.59	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	23.34720	0.02335	14.22800	0.01423	23.347	20.48	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	128.31680	0.12832	105.50620	0.10551	128.317	18.30	0.12	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	234.68880	0.23469	231.28270	0.23128	234.689	25.79	0.16	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.79390	15.79390	15.83740	15.83740		20.63	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.80990	15.80990	15.85340	15.85340		20.61	0.00	28,552,679.40	1,806	64,774.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	25.32250	0.02532	15.85350	0.01585	25.323	19.99	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	105.42330	0.10542	83.41590	0.08342	105.423	18.36	0.09	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	123.95360	0.12395	101.13180	0.10113	123.954	18.45	0.11	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	148.15380	0.14815	124.73350	0.12473	148.154	18.55	0.12	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	185.44860	0.18545	161.84970	0.16185	185.449	18.69	0.15	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	396.22050	0.39622	367.12800	0.36713	396.221	19.16	0.26	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	440.59420	0.44059	409.72290	0.40972	440.594	19.24	0.28	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	465.72010	0.46572	433.90580	0.43391	465.720	19.28	0.29	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	504.62700	0.50463	471.45200	0.47145	504.627	19.37	0.30	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	551.20440	0.55120	516.58000	0.51658	551.204	19.50	0.32	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	582.03940	0.58204	546.52170	0.54652	582.039	19.59	0.33	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	591.02080	0.59102	555.24880	0.55525	591.021	19.61	0.34	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	684.93450	0.68493	646.73150	0.64673	684.934	19.86	0.37	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	689.82460	0.68982	651.50330	0.65150	689.825	19.87	0.37	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,196.06530	1.19607	1,199.10160	1.19910	1,196.065	20.11	0.60	488,710,953.86	52,106	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	1,149.34020	1.14934	1,151.31540	1.15132	1,149.340	20.23	0.58	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	839.44020	0.83944	797.91540	0.79792	839.440	20.23	0.42	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	877.76570	0.87777	835.52420	0.83552	877.766	20.32	0.43	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,009.46770	1.00947	965.04770	0.96505	1,009.468	20.61	0.47	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,131.47830	1.13148	1,085.62000	1.08562	1,131.478	20.86	0.50	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,259.54120	1.25954	1,212.71470	1.21271	1,259.541	21.12	0.53	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,442.34110	1.44234	1,394.21910	1.39422	1,442.341	21.49	0.56	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,484.39550	1.48440	1,436.09440	1.43609	1,484.395	21.58	0.57	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,598.73400	1.59873	1,550.02230	1.55002	1,598.734	21.80	0.59	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	681.18010	0.68118	675.67790	0.67568	681.180	22.00	0.39	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	660.77510	0.66078	655.12970	0.65513	660.775	22.12	0.38	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	648.37560	0.64838	642.65110	0.64265	648.376	22.19	0.38	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	492.82940	0.49283	486.77650	0.48678	492.829	23.17	0.30	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	440.21850	0.44022	434.21910	0.43422	440.218	23.58	0.27	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	430.83270	0.43083	424.85360	0.42485	430.833	23.66	0.27	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	424.70890	0.42471	418.74670	0.41875	424.709	23.71	0.26	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	375.42690	0.37543	369.68380	0.36968	375.427	24.18	0.24	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	329.66360	0.32966	323.62150	0.32362	329.664	24.95	0.21	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	322.02020	0.32202	316.24670	0.31625	322.020	25.13	0.20	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	320.36170	0.32036	314.65020	0.31465	320.362	25.17	0.20	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	308.39240	0.30839	303.11760	0.30312	308.392	25.46	0.19	80,927,860.73	26,053	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	300.84030	0.30084	295.85220	0.29585	300.840	25.66	0.19	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	270.64400	0.27064	266.88100	0.26688	270.644	26.54	0.17	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	267.63300	0.26763	264.00190	0.26400	267.633	26.64	0.17	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	264.10740	0.26411	260.62920	0.26063	264.107	26.76	0.17	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	256.21560	0.25622	253.09020	0.25309	256.216	27.03	0.16	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	249.29060	0.24929	246.48710	0.24649	249.291	27.29	0.16	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	244.62510	0.24463	242.60000	0.24260	244.625	27.43	0.15	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	230.01460	0.23001	230.22670	0.23023	230.015	27.43	0.14	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	223.99980	0.22400	224.16480	0.22416	224.000	27.43	0.14	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	175.99000	0.17599	175.81410	0.17581	175.990	27.43	0.12	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	168.21330	0.16821	167.98880	0.16799	168.213	27.43	0.11	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	150.82540	0.15083	150.50030	0.15050	150.825	27.43	0.10	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	146.74640	0.14675	146.39950	0.14640	146.746	27.43	0.10	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.08180		16.08180	16.08180	16.12510	16.12510		20.75	0.00	11,160,769.20	694	4,932.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	748.15630	0.74816	706.16590	0.70617	748.156	19.64	0.35	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	810.69600	0.81070	765.55310	0.76555	810.696	19.77	0.37	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	992.89300	0.99289	945.23880	0.94524	992.893	20.22	0.41	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,015.48380	1.01548	967.57420	0.96757	1,015.484	20.27	0.42	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,652.82830	1.65283	1,601.28880	1.60129	1,652.828	21.54	0.54	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 13/03/2017	Foreign Exchange Future	18.43	Call	597.93280		0.59793		588.66680	0.58867	597.933	23.62	0.30	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	596.24300		0.59624		586.97570	0.58698	596.243	23.63	0.30	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	510.75560		0.51076		501.74560	0.50175	510.756	24.30	0.26	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	463.60310		0.46360		453.08840	0.45309	463.603	24.79	0.24	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	294.91410		0.29491		290.03180	0.29003	294.914	27.44	0.16	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.36780		16.36780		16.41080	16.41080		21.07	0.00	0.00	0	2,300.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.57290		16.57290		16.61750	16.61750		21.48	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.21260		15.21260		15.24630	15.24630		20.45	0.00	10,374,993.20	682	959.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.52090		15.52090		15.56500	15.56500		20.46	0.00	77,604.50	5	331.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.80990		15.80990		15.85340	15.85340		20.61	0.00	47,429.70	3	36.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.08180		16.08180		16.12510	16.12510		20.75	0.00	0.00	0	54.00
£ / R	On 31/05/2016	Any day expiry			21.94910		21.94910		21.90620	21.90620		16.48	0.00	0.00	0	123.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.00910		22.00910		21.95750	21.95750		16.39	0.00	66,379,445.60	3,016	58,423.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	19.08350		0.01908		17.02960	0.01703	19.083	18.19	0.04	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	4.20010		0.00420		4.09730	0.00410	4.200	24.78	0.01	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			22.41400		22.41400		22.37560	22.37560		16.98	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	353.49770		0.35350		366.58400	0.36658	353.498	16.42	0.26	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	123.91230		0.12391		121.94750	0.12195	123.912	19.21	0.11	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.46630		22.46630		22.42770	22.42770		17.12	0.00	9,166,250.40	408	24,379.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	908.32500		0.90832		893.04380	0.89304	908.325	17.16	0.51	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	216.96500		0.21697		213.61130	0.21361	216.965	19.20	0.17	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.90170		22.90170		22.86040	22.86040		18.31	0.00	0.00	0	152.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	43.20780		0.04321		44.31180	0.04431	43.208	20.45	0.03	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	66.00260		0.06600		67.74370	0.06774	66.003	17.51	0.05	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	610.09540		0.61010		626.63560	0.62664	610.095	17.57	0.29	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,369.29530		1.36930		1,395.75310	1.39575	1,369.295	18.38	0.48	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	782.48360		0.78248		773.46780	0.77347	782.484	19.37	0.36	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	346.22680		0.34623		342.93010	0.34293	346.227	21.01	0.18	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			23.31670		23.31670		23.27310	23.27310		19.14	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry			23.53630		23.53630		23.49230	23.49230		19.45	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			23.75800		23.75800		23.71200	23.71200			0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13960		0.13960		0.14075	0.14075		20.48	0.00	0.00	0	4,799.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14289		0.14289		0.14416	0.14416		19.42	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14608		0.14608		0.14736	0.14736		19.20	0.00	0.00	0	5,961.00
€ / R	On 25/05/2016	Any day expiry			17.27920		17.27920		17.32660	17.32660		22.10	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.28700		17.28700		17.33350	17.33350		22.19	0.00	0.00	0	0.00
€ / R	On 31/05/2016	Any day expiry			17.30240		17.30240		17.34690	17.34690		21.61	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.35800		17.35800		17.39540	17.39540		21.44	0.00	111,924,384.00	6,448	83,074.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	3.68090		0.00368		3.92450	0.00392	3.681	27.52	0.01	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	20.44890		0.02045		19.94110	0.01994	20.449	19.88	0.05	0.00	0	2,912.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,438.74630		1.43875	1,474.48790	1.47449	1,438.746	20.18	0.92	0.00	0	6,000.00	
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	162.46530		0.16247	154.26510	0.15427	162.465	20.91	0.24	0.00	0	7,000.00	
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	286.79890		0.28680	274.05470	0.27405	286.799	21.18	0.36	0.00	0	564.00	
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	721.11890		0.72112	697.15260	0.69715	721.119	22.16	0.63	0.00	0	3,500.00	
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	25.99390		0.02599	27.61900	0.02762	25.994	25.71	0.05	0.00	0	3,500.00	
€ / R	On 19/09/2016	Foreign Exchange Future			17.76550		17.76550	17.81520	17.81520		21.08	0.00	14,016,979.50	789	11,270.00	
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	1,290.16550		1.29017	1,314.39770	1.31440	1,290.166	20.48	0.66	0.00	0	700.00	
€ / R	On 19/12/2016	Foreign Exchange Future			18.15720		18.15720	18.20520	18.20520		20.86	0.00	0.00	0	11,367.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	415.62110		0.41562	393.03190	0.39303	415.621	19.95	0.23	0.00	0	2,912.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	578.45750		0.57846	551.90830	0.55191	578.458	20.05	0.30	0.00	0	2,961.00	
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	476.92660		0.47693	481.96430	0.48196	476.927	23.53	0.26	0.00	0	2,912.00	
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	339.39060		0.33939	342.23880	0.34224	339.391	24.74	0.19	0.00	0	2,961.00	
€ / R	On 13/03/2017	Foreign Exchange Future			18.53280		18.53280	18.57970	18.57970		20.84	0.00	27,799,200.00	1,500	2,500.00	
10Y STND	On 17/12/2025	Interest Rate Swap			102.33988		102.33988	102.21583	102.21583			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			99.57740		99.57740	99.44880	99.44880			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			98.45711		98.45711	98.32622	98.32622			0.00	0.00	0	0.00	
1Y STND	On 19/12/2016	Interest Rate Swap			100.14481		100.14481	100.14495	100.14495			0.00	0.00	0	0.00	
1Y STND	On 16/03/2017	Interest Rate Swap			100.17726		100.17726	100.17551	100.17551			0.00	0.00	0	0.00	
1Y STND	On 15/06/2017	Interest Rate Swap			99.93890		99.93890	99.93297	99.93297			0.00	0.00	0	0.00	
2Y STND	On 18/12/2017	Interest Rate Swap			100.55976		100.55976	100.54440	100.54440			0.00	0.00	0	0.00	
2Y STND	On 16/03/2018	Interest Rate Swap			100.00718		100.00718	99.99221	99.99221			0.00	0.00	0	0.00	
2Y STND	On 15/06/2018	Interest Rate Swap			99.84788		99.84788	99.83882	99.83882			0.00	0.00	0	0.00	
5Y STND	On 17/12/2020	Interest Rate Swap			100.48744		100.48744	100.45569	100.45569			0.00	0.00	0	0.00	
5Y STND	On 16/03/2021	Interest Rate Swap			99.97587		99.97587	99.94093	99.94093			0.00	0.00	0	0.00	
5Y STND	On 15/06/2021	Interest Rate Swap			99.43114		99.43114	99.39169	99.39169			0.00	0.00	0	0.00	
AL37	On 04/08/2016	Index Future			484.43800		484.43800	485.00600	485.00600			0.00	4,844,380.00	1	17.00	
AL37	On 03/11/2016	Index Future			493.81300		493.81300	494.39600	494.39600			0.00	0.00	0	0.00	
AL7T	On 04/08/2016	Index Future			556.20900		556.20900	557.41400	557.41400			0.00	0.00	0	9.00	
AL7T	On 03/11/2016	Index Future			566.97300		566.97300	568.20500	568.20500			0.00	0.00	0	0.00	
ALBI	On 04/08/2016	Index Future			504.83500		504.83500	505.89400	505.89400			0.00	0.00	0	627.00	
ALBI	On 03/11/2016	Index Future			514.60400		514.60400	515.68800	515.68800			0.00	0.00	0	0.00	
ALBI	On 02/02/2017	Index Future			525.00600		525.00600	526.11700	526.11700			0.00	0.00	0	0.00	
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.19790		11.19790	11.14580	11.14580		16.94	0.00	1,119,790.00	100	7,644.00	
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.38460		11.38460	11.33930	11.33930		16.99	0.00	0.00	0	1,432.00	
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.56180		11.56180	11.51580	11.51580		16.86	0.00	0.00	0	380.00	
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.73130		11.73130	11.68490	11.68490		16.74	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			11.74940		11.74940		11.75080	11.75080		16.74	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.98750		11.98750		11.99650	11.99650		16.70	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future			15.64860		15.64860		15.73100	15.73100		20.24	0.00	41,625,276.00	2,660	5,055.00
CHF / R	On 19/09/2016	Foreign Exchange Future			16.04000		16.04000		16.13390	16.13390		20.44	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.32440		2.32440		2.33120	2.33120		20.03	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future			2.35970		2.35970		2.36840	2.36840		20.01	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.33360		2.33360		2.33950	2.33950		21.79	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future			2.38940		2.38940		2.39690	2.39690		22.06	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			131.31482		131.31482		131.27659	131.27659			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future			132.16957		132.16957		132.13159	132.13159			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future			10.70500		76.08554		10.70500	76.08554			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future			10.75089		77.80869		10.72605	77.96359			0.00	311,234.76	4	8,909.00
ES33	On 03/11/2016	Bond Future			10.83720		75.50557		10.81143	75.66407			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future			10.91971		77.03311		10.89295	77.19550			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 05/05/2016	Bond Future			10.88000		79.86311		10.88000	79.86311			0.00	0.00	0	0.00
ES42	On 04/08/2016	Bond Future			10.92629		81.69275		10.89629	81.90359			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future			11.01226		78.99433		10.98115	79.20987			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/08/2016	GOVI			503.76000		503.76000		504.77400	504.77400			0.00	15,112,800.00	3	469.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 03/11/2016	GOVI	513.50800		513.50800		514.54700	514.54700			0.00	0.00	0	146.00
GOVI	On 02/02/2017	GOVI	523.88900		523.88900		524.95200	524.95200			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	1.96070		1.96070		1.96460	1.96460		20.13	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.00130		2.00130		2.00660	2.00660		20.14	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.03830		2.03830		2.04320	2.04320		20.31	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.07210		2.07210		2.07690	2.07690		20.15	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	126.34675		126.34675		126.34675	126.34675			0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	127.45706		127.45706		127.42143	127.42143			0.00	0.00	0	2,704.00
I2025	On 03/11/2016	Bond Future	129.90776		129.90776		129.87232	129.87232			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	106.86311		106.86311		106.86311	106.86311			0.00	0.00	0	0.00
I2033	On 04/08/2016	Bond Future	108.29594		108.29594		108.26563	108.26563			0.00	0.00	0	3,915.00
I2033	On 03/11/2016	Bond Future	109.35535		109.35535		109.32534	109.32534			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/05/2016	Bond Future	134.50771		134.50771		134.50771	134.50771			0.00	0.00	0	0.00
I2038	On 04/08/2016	Bond Future	135.06897		135.06897		135.50298	135.50298			0.00	0.00	0	22,243.00
I2038	On 03/11/2016	Bond Future	137.66595		137.66595		138.10934	138.10934			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/05/2016	Bond Future	134.50103		134.50103		134.50103	134.50103			0.00	0.00	0	0.00
I2046	On 04/08/2016	Bond Future	136.00262		136.00262		136.55514	136.55514			0.00	0.00	0	16,234.00
I2046	On 03/11/2016	Bond Future	137.10658		137.10658		137.67069	137.67069			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/05/2016	Bond Future	145.50701		145.50701		145.50701	145.50701			0.00	0.00	0	0.00
I2050	On 04/08/2016	Bond Future	143.86203		143.86203		144.86622	144.86622			0.00	0.00	0	20,717.00
I2050	On 03/11/2016	Bond Future	146.62807		146.62807		147.65304	147.65304			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/08/2016	Index Future	247.98000		247.98000		248.45600	248.45600			0.00	0.00	0	1,031.00
IGOV	On 03/11/2016	Index Future	252.79900		252.79900		253.28600	253.28600			0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future	257.92800		257.92800		258.42700	258.42700			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	671.65600		671.65600		672.72100	672.72100			0.00	0.00	0	157.00
ILBI	On 03/11/2016	Index Future	684.48000		684.48000		685.56600	685.56600			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.33000		92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/08/2016		Jibar Tradeable Future	7.54000	92.46000		7.54000	92.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.59000	92.41000		7.59000	92.41000			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	7.78000	92.22000		7.78000	92.22000			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	8.03000	91.97000		8.03000	91.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017		Jibar Tradeable Future	8.11000	91.89000		8.11000	91.89000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017		Jibar Tradeable Future	8.19000	91.81000		8.19000	91.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	8.24000	91.76000		8.24000	91.76000			0.00	0.00	0	0.00
KES / R	On 13/06/2016		Foreign Exchange Future	0.15030	0.15030		0.15090	0.15090			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016		Foreign Exchange Future	0.14910	0.14910		0.15120	0.15120			0.00	0.00	0	0.00
KES / R	On 19/12/2016		Foreign Exchange Future	0.14890	0.14890		0.15180	0.15180			0.00	0.00	0	0.00
NGN / R	On 13/06/2016		Foreign Exchange Future	0.07500	0.07500		0.07530	0.07530			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016		Foreign Exchange Future	0.06960	0.06960		0.06970	0.06970			0.00	0.00	0	0.00
NGN / R	On 19/12/2016		Foreign Exchange Future	0.06470	0.06470		0.06500	0.06500			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016		Foreign Exchange Future	10.25930	10.25930		10.31740	10.31740		18.43	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016		Foreign Exchange Future	10.42010	10.42010		10.48590	10.48590		18.32	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016		Foreign Exchange Future	10.57460	10.57460		10.64050	10.64050		18.27	0.00	0.00	0	0.00
PULA / R	On 13/06/2016		Foreign Exchange Future	1.38120	1.38120		1.38580	1.38580			0.00	0.00	0	0.00
PULA / R	On 19/09/2016		Foreign Exchange Future	1.39770	1.39770		1.40320	1.40320			0.00	0.00	0	0.00
PULA / R	On 19/12/2016		Foreign Exchange Future	1.41290	1.41290		1.41840	1.41840			0.00	0.00	0	0.00
PULA / R	On 13/03/2017		Foreign Exchange Future	1.42380	1.42380		1.42930	1.42930			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016		Foreign Exchange Future	1.14100	1.14100		1.14100	1.14100			0.00	0.00	0	13,435.00
QUANTO € / \$	On 19/09/2016		Foreign Exchange Future	1.14460	1.14460		1.14460	1.14460			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016		Foreign Exchange Future	1.14850	1.14850		1.14830	1.14830			0.00	0.00	0	0.00
R186	On 05/05/2016		Bond Future	9.21000	112.64492		9.21000	112.64492		10.12	0.00	0.00	0	0.00
R186	On 04/08/2016		Bond Future	9.21699	109.85990		9.18130	110.10877		10.48	0.00	65,915,940.00	600	89,471.00
R186	On 04/08/2016	9.25	Put	2,145.94000	2.14594		2,043.31000	2.04331	2,145.940	10.63	0.47	0.00	0	1,000.00
R186	On 04/08/2016	9.40	Put	1,691.02000	1.69102		1,605.78000	1.60578	1,691.020	10.72	0.40	0.00	0	5,000.00
R186	On 04/08/2016	9.60	Put	1,203.06000	1.20306		1,138.54000	1.13854	1,203.060	10.84	0.31	0.00	0	5,635.00
R186	On 04/08/2016	10.00	Put	564.21000	0.56421		530.85000	0.53085	564.210	11.08	0.17	0.00	0	6,500.00
R186	On 03/11/2016		Bond Future	9.26930	111.96360		9.23206	112.21812		10.17	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 05/05/2016	Bond Future	299.50360		299.50360		299.50360	299.50360			0.00	0.00	0	0.00
R197	On 04/08/2016	Bond Future	298.99648		298.99648		298.91231	298.91231			0.00	0.00	0	1,889.00
R197	On 03/11/2016	Bond Future	304.74513		304.74513		304.66179	304.66179			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/05/2016	Bond Future	249.69770		249.69770		249.69770	249.69770		9.10	0.00	0.00	0	0.00
R202	On 04/08/2016	Bond Future	249.85865		249.85865		250.82207	250.82207		8.51	0.00	0.00	0	36,980.00
R202	On 03/11/2016	Bond Future	254.66271		254.66271		255.64655	255.64655			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 05/05/2016	Bond Future	9.00500		95.20413		9.00500	95.20413		7.91	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future	8.98231		97.41860		8.95152	97.56319		7.80	0.00	0.00	0	6,100.00
R2023	On 03/11/2016	Bond Future	9.04077		95.35224		9.00824	95.50039		7.82	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future	9.08940		97.28094		9.05492	97.43298		7.53	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future	7.98000		101.57706		7.98000	101.57706		1.58	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future	7.91264		103.65348		7.87623	103.69122		1.29	0.00	0.00	0	58,097.00
R203	On 03/11/2016	Bond Future	7.93783		101.46593		7.88939	101.50523		1.10	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future	7.85568		103.51843		7.78465	103.55946		0.79	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/05/2016	Bond Future	9.59000		90.17855		9.59000	90.17855			0.00	0.00	0	0.00
R2030	On 04/08/2016	Bond Future	9.63166		88.04194		9.59103	88.31921			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future	9.68553		89.72796		9.64345	90.01130			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future	9.72000		89.10842		9.72000	89.10842		14.05	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future	9.76020		90.96851		9.72478	91.22518		14.02	0.00	0.00	0	7,553.00
R2032	On 03/11/2016	Bond Future	9.81772		88.55118		9.78105	88.81354		14.33	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future	9.86801		90.34276		9.83005	90.61114		14.03	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 05/05/2016	Bond Future	9.80000		93.82453		9.80000	93.82453			0.00	0.00	0	0.00
R2035	On 04/08/2016	Bond Future	9.82161		95.91157		9.79135	96.15221			0.00	0.00	0	5,341.00
R2035	On 03/11/2016	Bond Future	9.87858		93.24562		9.84728	93.49166			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/05/2016	Bond Future	9.86000		90.39328		9.86000	90.39328		15.44	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future	9.89058		88.11430		9.86036	88.35251		16.16	0.00	0.00	0	41,343.00
R2037	On 03/11/2016	Bond Future	9.94403		89.80177		9.91282	90.04526		15.83	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future	9.99139		87.36156		9.95912	87.61080		16.27	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204	On 05/05/2016	Bond Future			8.37500		102.20289		8.37500	102.20289		3.08	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			8.32459		100.39315		8.29759	100.44984		3.08	0.00	602,358.90	6	34,911.00
R204	On 03/11/2016	Bond Future			8.38330		102.31550		8.35242	102.37409		2.74	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future			8.41062		100.34256		8.37472	100.40326		2.52	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 05/05/2016	Bond Future			9.93000		94.01959		9.93000	94.01959		16.06	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			9.95593		91.61885		9.92572	91.87234		16.83	0.00	0.00	0	812.00
R2040	On 03/11/2016	Bond Future			10.00985		93.37333		9.97865	93.63248		16.48	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.97000		90.96519		9.97000	90.96519		16.69	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			9.98975		88.67460		9.95954	88.92867		17.52	0.00	0.00	0	20,486.00
R2044	On 03/11/2016	Bond Future			10.04264		90.37276		10.01146	90.63246		17.16	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future			10.08982		87.81899		10.05762	88.08473		17.67	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future			9.96500		90.03793		9.96500	90.03793		17.24	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			9.98451		92.07463		9.95426	92.33378		17.26	0.00	0.00	0	59,523.00
R2048	On 03/11/2016	Bond Future			10.03923		89.39868		10.00801	89.66345		17.72	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			10.08918		91.20708		10.05692	91.47809		17.39	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future			8.61000		98.07858		8.61000	98.07858		4.44	0.00	0.00	0	0.00
R207	On 04/08/2016	Bond Future			8.60382		96.55505		8.57226	96.64492		4.49	0.00	0.00	0	76,765.00
R207	On 02/02/2017	Bond Future			8.70552		96.75081		8.66725	96.84598		4.06	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,632.45000		1.63245	1,689.33000	1.68933	1,632.450		4.14	0.57	0.00	0	62.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.74000		92.94115		8.74000	92.94115		6.01	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			8.73891		94.96519		8.70779	95.07659		5.87	0.00	4,558,329.12	48	48,357.00
R208	On 03/11/2016	Bond Future			8.79790		93.38059		8.76449	93.49489		5.78	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.84169		95.26955		8.80567	95.38701		5.49	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 05/05/2016	Bond Future			9.74500		70.20989		9.74500	70.20989		16.03	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future			9.75726		71.82849		9.73216	71.99425		16.10	0.00	25,930,084.89	361	54,869.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,262.68000		1.26268		1,333.76000	1.33376	1,262.680	16.05	0.35	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,781.64000		1.78164		1,868.92000	1.86892	1,781.640	16.19	0.44	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,463.83000		2.46383		2,393.28000	2.39328	2,463.830	16.28	0.51	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	977.63000		0.97763		945.61000	0.94561	977.630	16.80	0.26	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,784.77000		5.78477		5,931.57000	5.93157	5,784.770	16.98	0.83	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.80685		70.05299		9.78095	70.22249		16.53	0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.84989		71.47021		9.82315	71.64380		16.29	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/05/2016	Bond Future			183.88930		183.88930		183.88930	183.88930			0.00	0.00	0	0.00
R210	On 04/08/2016	Bond Future			187.56154		187.56154		187.50901	187.50901			0.00	0.00	0	1,391.00
R210	On 03/11/2016	Bond Future			188.87728		188.87728		188.82547	188.82547			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 04/08/2016	Bond Future			139.60696		139.60696		139.57277	139.57277			0.00	0.00	0	62.00
R211	On 03/11/2016	Bond Future			142.29121		142.29121		142.25751	142.25751			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/05/2016	Bond Future			145.07160		145.07160		145.07160	145.07160			0.00	0.00	0	0.00
R212	On 04/08/2016	Bond Future			145.89362		145.89362		145.85296	145.85296			0.00	0.00	0	3,880.00
R212	On 03/11/2016	Bond Future			148.69879		148.69879		148.65851	148.65851			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 05/05/2016	Bond Future			9.63000		80.81753		9.63000	80.81753		13.76	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			9.65926		82.53722		9.62380	82.77073		13.77	0.00	0.00	0	44,354.00
R213	On 03/11/2016	Bond Future			9.71391		80.56640		9.67723	80.80505		14.10	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.76279		82.19609		9.72480	82.44033		13.85	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/05/2016	Bond Future			9.88000		70.16367		9.88000	70.16367		16.78	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future			9.89145		71.78884		9.86121	71.99416		16.82	0.00	0.00	0	30,123.00
R214	On 04/08/2016	Bond Future	8.55	Call	119.16000		0.11916		133.83000	0.13383	119.160	16.34	0.05	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	840.64000		0.84064		904.69000	0.90469	840.640	16.60	0.25	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,937.27000		3.93727		4,092.23000	4.09223	3,937.270	17.31	0.69	0.00	0	5,800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 04/08/2016	Bond Future	11.30	Call	8,718.93000	8.71893	8,915.71000	8.91571	8,718.930	17.72	0.94	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future			9.94304	69.86580	9.91185	70.07571		17.30	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future			9.98972	71.27911	9.95754	71.49389		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			26,944.63000	26,944.63000	27,015.46000	27,015.46000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future			27,499.10000	27,499.10000	27,589.71000	27,589.71000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.10870	11.10870	11.12770	11.12770		17.90	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			11.31760	11.31760	11.34430	11.34430		17.81	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future			5.12710	5.12710	5.14020	5.14020		16.22	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			5.09860	5.09860	5.11020	5.11020		16.13	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future			1.49440	1.49440	1.51040	1.51040			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future			1.42430	1.42430	1.43840	1.43840			0.00	0.00	0	0.00
Total for Derivatives :												2,019,329,760.07	185,590	3,810,719.00
Grand Total:												2,019,329,760.07	185,590	3,810,719.00