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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/05/2016

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 11/05/2016	Any day expiry	15.10620	15.10620		15.11620	15.11620		27.50	0.00	37,765,500.00	2,500	0.00	
\$ / R	On 13/05/2016	Any day expiry	15.03770	15.03770		15.11620	15.11620		25.24	0.00	0.00	0	560.00	
\$ / R	On 16/05/2016	Any day expiry	15.04370	15.04370		15.12520	15.12520		21.44	0.00	2,582,066.50	169	1,611.00	
\$ / R	On 16/05/2016	Any day expiry	14.82	Call	296.48090	0.29648	370.30440	0.37030	296.481	23.01	0.72	0.00	0	2,500.00
\$ / R	On 17/05/2016	Any day expiry	15.04670	15.04670		15.12820	15.12820		21.67	0.00	0.00	0	0.00	
\$ / R	On 17/05/2016	Any day expiry	14.46	Put	20.20420	0.02020	13.70700	0.01371	20.204	23.76	0.09	0.00	0	1,000.00
\$ / R	On 17/05/2016	Any day expiry	15.15	Put	225.97080	0.22597	200.79510	0.20080	225.971	21.93	0.59	0.00	0	2,000.00
\$ / R	On 18/05/2016	Any day expiry	15.04970	15.04970		15.13120	15.13120		21.84	0.00	0.00	0	0.00	
\$ / R	On 18/05/2016	Any day expiry	14.80	Put	82.83490	0.08283	71.08490	0.07108	82.835	21.94	0.29	0.00	0	15,000.00
\$ / R	On 18/05/2016	Any day expiry	15.26	Call	100.37470	0.10037	0.00000	0.00000	100.375	22.34	0.33	25,371,412.50	5,000	2,500.00
\$ / R	On 19/05/2016	Any day expiry	15.05270	15.05270		15.13430	15.13430		21.85	0.00	0.00	0	0.00	
\$ / R	On 20/05/2016	Any day expiry	15.05580	15.05580		15.13740	15.13740		21.87	0.00	0.00	0	4,700.00	
\$ / R	On 23/05/2016	Any day expiry	15.06500	15.06500		15.14680	15.14680		20.95	0.00	0.00	0	0.00	
\$ / R	On 24/05/2016	Any day expiry	15.06810	15.06810		15.14990	15.14990		21.03	0.00	0.00	0	0.00	
\$ / R	On 24/05/2016	Any day expiry	14.48	Put	43.85280	0.04385	38.51710	0.03852	43.853	20.32	0.15	0.00	0	1,000.00
\$ / R	On 25/05/2016	Any day expiry	15.07120	15.07120		15.15300	15.15300		21.10	0.00	0.00	0	285.00	

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 27/05/2016	Any day expiry			15.07730	15.07730							1,000.00
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	0.04320	0.00004	0.06440	0.00006	0.043	32.94	0.00	0.00	0	250.00	
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	4.99410	0.00499	5.07820	0.00508	4.994	25.24	0.02	0.00	0	150.00	
\$ / R	14.25	Put	On 27/05/2016	Any day expiry	31.33170	0.03133	28.41270	0.02841	31.332	21.18	0.10	0.00	0	1,000.00	
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	29.49900	0.02950	40.60380	0.04060	29.499	23.42	0.09	0.00	0	250.00	
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	6.77310	0.00677	9.43120	0.00943	6.773	24.35	0.02	0.00	0	150.00	
\$ / R			On 30/05/2016	Any day expiry	15.08660	15.08660	15.16870	15.16870		20.66	0.00	0.00	0	930.00	
\$ / R			On 31/05/2016	Any day expiry	15.08970	15.08970	15.17180	15.17180		20.73	0.00	5,436,753.60	356	2,329.00	
\$ / R	14.50	Put	On 31/05/2016	Any day expiry	77.69050	0.07769	65.56200	0.06556	77.691	20.18	0.19	0.00	0	1,000.00	
\$ / R			On 01/06/2016	Any day expiry	15.09280	15.09280	15.17500	15.17500		20.79	0.00	0.00	0	0.00	
\$ / R	14.53	Put	On 01/06/2016	Any day expiry	89.41870	0.08942	75.66380	0.07566	89.419	20.27	0.21	0.00	0	18,400.00	
\$ / R	14.68	Call	On 01/06/2016	Any day expiry	542.54390	0.54254	606.51090	0.60651	542.544	20.41	0.72	0.00	0	18,400.00	
\$ / R			On 06/06/2016	Any day expiry	15.10820	15.10820	15.19060	15.19060		20.57	0.00	0.00	0	0.00	
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	0.42890	0.00043	0.53910	0.00054	0.429	27.05	0.00	0.00	0	1,000.00	
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	203.32660	0.20333	236.48280	0.23648	203.327	21.38	0.36	0.00	0	1,000.00	
\$ / R			On 07/06/2016	Any day expiry	15.11130	15.11130	15.19380	15.19380		20.62	0.00	0.00	0	0.00	
\$ / R	14.52	Put	On 07/06/2016	Any day expiry	109.53140	0.10953	92.12540	0.09213	109.531	20.07	0.22	0.00	0	1,000.00	
\$ / R			On 08/06/2016	Any day expiry	15.11440	15.11440	15.19690	15.19690		20.68	0.00	0.00	0	300.00	
\$ / R	14.60	Put	On 08/06/2016	Any day expiry	135.80570	0.13581	115.50380	0.11550	135.806	20.19	0.26	0.00	0	8,219.00	
\$ / R	14.75	Put	On 08/06/2016	Any day expiry	184.31190	0.18431	159.62710	0.15963	184.312	20.34	0.32	0.00	0	1,000.00	
\$ / R	15.78	Call	On 08/06/2016	Any day expiry	135.84200	0.13584	159.48870	0.15949	135.842	22.23	0.25	0.00	0	8,219.00	
\$ / R			On 09/06/2016	Any day expiry	15.11740	15.11740	15.20000	15.20000		20.71	0.00	0.00	0	264.00	
\$ / R			On 13/06/2016	Foreign Exchange Future	15.12980	15.12980	15.21260	15.21260		20.64	0.00	1,019,869,558.40	67,408	544,306.00	
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	1.00550	0.00101	1.55620	0.00156	1.005	26.53	0.00	0.00	0	330.00	
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	3.64710	0.00365	4.13250	0.00413	3.647	23.04	0.01	0.00	0	6,600.00	
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	4.27280	0.00427	4.67490	0.00467	4.273	22.62	0.01	0.00	0	750.00	
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	6.09610	0.00610	6.18590	0.00619	6.096	21.69	0.02	0.00	0	700.00	
\$ / R	13.50	Call	On 13/06/2016	Foreign Exchange Future	1,640.29100	1.64029	1,722.18470	1.72218	1,640.291	20.30	0.97	0.00	0	53,633.00	
\$ / R	13.50	Put	On 13/06/2016	Foreign Exchange Future	10.49100	0.01049	9.58470	0.00958	10.491	20.30	0.03	0.00	0	545.00	
\$ / R	13.53	Put	On 13/06/2016	Foreign Exchange Future	11.08360	0.01108	10.02670	0.01003	11.084	20.16	0.03	0.00	0	36,230.00	
\$ / R	14.00	Put	On 13/06/2016	Foreign Exchange Future	38.43640	0.03844	31.52180	0.03152	38.436	19.71	0.09	0.00	0	79,677.00	
\$ / R	14.10	Put	On 13/06/2016	Foreign Exchange Future	49.82620	0.04983	41.14500	0.04114	49.826	19.74	0.11	0.00	0	50.00	
\$ / R	14.20	Put	On 13/06/2016	Foreign Exchange Future	63.72960	0.06373	52.99650	0.05300	63.730	19.76	0.14	0.00	0	5,150.00	
\$ / R	14.25	Put	On 13/06/2016	Foreign Exchange Future	71.72440	0.07172	59.85620	0.05986	71.724	19.78	0.15	0.00	0	28,500.00	
\$ / R	14.40	Put	On 13/06/2016	Foreign Exchange Future	100.35840	0.10036	84.65210	0.08465	100.358	19.82	0.20	0.00	0	33,000.00	
\$ / R	14.45	Put	On 13/06/2016	Foreign Exchange Future	112.10050	0.11210	94.45390	0.09445	112.100	19.88	0.21	0.00	0	500.00	
\$ / R	14.46	Call	On 13/06/2016	Foreign Exchange Future	784.36190	0.78436	849.24130	0.84924	784.362	19.89	0.78	0.00	0	500.00	
\$ / R	14.50	Put	On 13/06/2016	Foreign Exchange Future	124.78980	0.12479	105.79510	0.10580	124.790	19.93	0.23	0.00	0	66,600.00	
\$ / R	14.70	Call	On 13/06/2016	Foreign Exchange Future	615.35930	0.61536	673.45250	0.67345	615.359	20.15	0.69	0.00	0	50.00	
\$ / R	14.78	Call	On 13/06/2016	Foreign Exchange Future	564.36360	0.56436	620.04870	0.62005	564.364	20.24	0.66	0.00	0	23,510.00	
\$ / R	14.80	Put	On 13/06/2016	Foreign Exchange Future	222.24510	0.22225	194.52160	0.19452	222.245	20.26	0.35	0.00	0	26,500.00	
\$ / R	14.85	Put	On 13/06/2016	Foreign Exchange Future	242.21340	0.24221	212.95390	0.21295	242.213	20.31	0.37	0.00	0	8,000.00	
\$ / R	14.93	Call	On 13/06/2016	Foreign Exchange Future	476.23900	0.47624	527.29710	0.52730	476.239	20.40	0.60	0.00	0	330.00	
\$ / R	14.96	Put	On 13/06/2016	Foreign Exchange Future	289.99600	0.29000	257.31820	0.25732	289.996	20.43	0.42	0.00	0	5,250.00	

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	14.97	Put	294.60330	0.29460	261.61360	0.26161	294.603	20.44	0.42	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	438.48770	0.43849	487.35830	0.48736	438.488	20.48	0.57	0.00	0	56,883.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	308.68770	0.30869	274.75830	0.27476	308.688	20.48	0.43	0.00	0	33,400.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.10	Call	388.26270	0.38826	434.00710	0.43401	388.263	20.59	0.53	0.00	0	17,283.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.60	Call	206.95700	0.20696	236.45820	0.23646	206.957	21.64	0.33	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	169.72380	0.16972	195.32750	0.19533	169.724	21.97	0.28	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	138.69610	0.13870	160.79220	0.16079	138.696	22.31	0.24	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	120.90020	0.12090	140.80570	0.14081	120.900	22.52	0.21	0.00	0	650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	991.10020	0.99110	928.20570	0.92821	991.100	22.52	0.79	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	105.25800	0.10526	122.96260	0.12296	105.258	22.73	0.19	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	87.77180	0.08777	102.90540	0.10291	87.772	23.01	0.16	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,214.35020	1.21435	1,146.13610	1.14614	1,214.350	23.07	0.84	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	79.54370	0.07954	93.42560	0.09343	79.544	23.15	0.15	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	75.18080	0.07518	88.38610	0.08839	75.181	23.24	0.14	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,430.13880	1.43014	1,358.11040	1.35811	1,430.139	23.58	0.88	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	57.43810	0.05744	67.79980	0.06780	57.438	23.64	0.11	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,568.62100	1.56862	1,494.67720	1.49468	1,568.621	23.90	0.90	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	46.95440	0.04695	55.68570	0.05569	46.954	23.93	0.09	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	31.33850	0.03134	38.74250	0.03874	31.338	24.30	0.07	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	30.36920	0.03037	37.67800	0.03768	30.369	24.33	0.06	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	28.07080	0.02807	35.14390	0.03514	28.071	24.40	0.06	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,898.27080	1.89827	1,822.54390	1.82254	1,898.271	24.40	0.94	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	25.53270	0.02553	32.32850	0.03233	25.533	24.48	0.06	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	24.34820	0.02435	31.00780	0.03101	24.348	24.53	0.05	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	5.63660	0.00564	8.96340	0.00896	5.637	25.83	0.01	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	5.03310	0.00503	8.17070	0.00817	5.033	25.93	0.01	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	4.42250	0.00442	7.35470	0.00735	4.423	26.04	0.01	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	4.28180	0.00428	7.16460	0.00716	4.282	26.07	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	3.31310	0.00331	5.88150	0.00588	3.313	27.28	0.01	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	3.05100	0.00305	5.63430	0.00563	3.051	27.77	0.01	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	2.38240	0.00238	4.99840	0.00500	2.382	29.43	0.01	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.13290	15.13290	15.21570	15.21570		20.69	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	139.91630	0.13992	119.50870	0.11951	139.916	20.03	0.25	0.00	0	1,000.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	111.91050	0.11191	130.14120	0.13014	111.910	22.73	0.20	0.00	0	10,000.00
\$ / R	On 15/06/2016	Any day expiry			15.13600	15.13600	15.21880	15.21880		20.73	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry			15.15460	15.15460	15.23760	15.23760		20.63	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	168.30880	0.16831	145.40440	0.14540	168.309	19.98	0.26	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			15.16400	15.16400	15.24690	15.24690		20.74	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	439.44810	0.43945	399.92670	0.39993	439.448	20.78	0.49	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	84.77200	0.08477	97.10630	0.09711	84.772	23.71	0.14	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.17640	15.17640	15.25940	15.25940		20.71	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	1.09440	0.00109	1.93510	0.00194	1.094	25.22	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	24.76940	0.02477	19.96540	0.01997	24.769	20.25	0.05	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	195.69600	0.19570	171.42770	0.17143	195.696	19.97	0.28	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 28/06/2016	Any day expiry	16.62	Call	99.29210	0.09929	112.88360	0.11288	99.292	23.51	0.15	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	62.15930	0.06216	68.93150	0.06893	62.159	24.26	0.10	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			15.17950	15.17950	15.26250	15.26250		20.74	0.00	0.00	0	0.00
\$ / R	On 30/06/2016	Any day expiry			15.18260	15.18260	15.26570	15.26570		20.76	0.00	1,898,529.60	123	1,376.00
\$ / R	On 05/07/2016	Any day expiry			15.19820	15.19820	15.28130	15.28130		20.65	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	221.25330	0.22125	194.88500	0.19488	221.253	19.93	0.29	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry			15.21990	15.21990	15.30310	15.30310		20.63	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	15.04	Put	423.33950	0.42334	386.35920	0.38636	423.339	20.44	0.43	0.00	0	12,000.00
\$ / R	On 15/07/2016	Any day expiry			15.22920	15.22920	15.31260	15.31260		20.72	0.00	0.00	0	370.00
\$ / R	On 26/07/2016	Any day expiry			15.26300	15.26300	15.34710	15.34710		20.49	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,536.02340	1.53602	1,472.79400	1.47279	1,536.023	22.92	0.77	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	56.59530	0.05660	61.93490	0.06193	56.595	25.59	0.07	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.26610	15.26610	15.35030	15.35030		20.50	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	3.93030	0.00393	6.81500	0.00682	3.930	23.38	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	52.77060	0.05277	49.29430	0.04929	52.771	19.77	0.08	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	133.38090	0.13338	148.31130	0.14831	133.381	23.84	0.16	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	103.49950	0.10350	114.80700	0.11481	103.500	24.37	0.13	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			15.26910	15.26910	15.35340	15.35340		20.50	0.00	0.00	0	265.00
\$ / R	On 05/08/2016	Any day expiry			15.29380	15.29380	15.37860	15.37860		20.49	0.00	0.00	0	1,900.00
\$ / R	On 05/08/2016	Any day expiry	15.00	Put	454.50750	0.45451	422.64900	0.42265	454.508	20.12	0.40	0.00	0	5,000.00
\$ / R	On 11/08/2016	Any day expiry			15.31220	15.31220	15.39740	15.39740		20.38	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	18.65290	0.01865	23.87350	0.02387	18.653	20.32	0.03	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	541.85420	0.54185	585.29080	0.58529	541.854	20.75	0.47	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.32450	15.32450	15.41010	15.41010		20.33	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			15.33080	15.33080	15.41640	15.41640		20.44	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	968.83270	0.96883	921.27220	0.92127	968.833	21.25	0.60	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	162.48900	0.16249	179.46500	0.17947	162.489	23.89	0.17	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			15.35910	15.35910	15.44490	15.44490		20.46	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	6.75880	0.00676	11.50330	0.01150	6.759	21.68	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	79.09210	0.07909	78.01330	0.07801	79.092	19.34	0.10	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	154.48880	0.15449	169.64720	0.16965	154.489	24.27	0.16	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	133.97460	0.13397	147.17610	0.14718	133.975	24.61	0.14	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			15.36850	15.36850	15.45440	15.45440		20.37	0.00	0.00	0	2,610.00
\$ / R	On 06/09/2016	Any day expiry			15.39360	15.39360	15.47980	15.47980		20.43	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.39990	15.39990	15.48610	15.48610		20.45	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	130.27620	0.13028	121.55230	0.12155	130.276	19.16	0.14	0.00	0	36,130.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	235.54160	0.23554	256.04600	0.25605	235.542	23.49	0.21	0.00	0	36,130.00
\$ / R	On 09/09/2016	Any day expiry			15.40300	15.40300	15.48930	15.48930		20.46	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.41560	15.41560	15.50190	15.50190		20.42	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	494.61610	0.49462	462.30960	0.46231	494.616	19.85	0.37	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	118.08770	0.11809	125.59700	0.12560	118.088	25.64	0.11	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.42190	15.42190	15.50830	15.50830		20.44	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.43440	15.43440	15.52090	15.52090		20.47	0.00	30,529,243.20	1,978	185,557.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	64.85610	0.06486	69.18440	0.06918	64.856	18.85	0.08	0.00	0	405.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	126.63570	0.12664	119.97240	0.11997	126.636	19.04	0.14	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	323.93790	0.32394	300.22670	0.30023	323.938	19.40	0.28	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	1,192.44720	1.19245	1,253.82090	1.25382	1,192.447	19.44	0.70	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	358.04720	0.35805	332.92090	0.33292	358.047	19.44	0.30	281,113.05	65	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	394.39710	0.39440	367.84220	0.36784	394.397	19.49	0.32	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	960.40930	0.96041	1,013.94470	1.01394	960.409	19.88	0.62	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	471.35460	0.47135	503.98360	0.50398	471.355	21.73	0.37	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	413.09750	0.41310	442.48280	0.44248	413.098	22.14	0.33	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	380.63310	0.38063	408.24700	0.40825	380.633	22.39	0.31	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	372.45120	0.37245	399.60910	0.39961	372.451	22.46	0.30	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	316.89010	0.31689	340.87420	0.34087	316.890	22.97	0.26	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	239.63180	0.23963	258.96300	0.25896	239.632	23.66	0.21	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	214.63060	0.21463	232.18510	0.23219	214.631	23.94	0.19	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	96.81250	0.09681	98.67840	0.09868	96.813	27.49	0.09	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.46270	15.46270	15.54950	15.54950		20.48	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	9.33610	0.00934	15.61600	0.01562	9.336	20.24	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	102.57710	0.10258	101.16810	0.10117	102.577	18.88	0.11	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	180.23460	0.18023	194.50500	0.19451	180.235	24.63	0.16	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	166.29560	0.16630	179.53030	0.17953	166.296	24.85	0.15	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.55060	15.55060	15.63820	15.63820		20.55	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	11.95780	0.01196	18.93070	0.01893	11.958	19.49	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	117.80100	0.11780	116.79280	0.11679	117.801	18.48	0.12	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	198.87800	0.19888	209.62740	0.20963	198.878	25.17	0.15	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	193.90400	0.19390	203.47410	0.20347	193.904	25.34	0.15	0.00	0	150.00
\$ / R	On 07/11/2016	Any day expiry			15.58830	15.58830	15.67620	15.67620		20.57	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	561.24650	0.56125	526.39220	0.52639	561.247	19.71	0.36	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	630.06970	0.63007	664.10820	0.66411	630.070	21.64	0.40	0.00	0	8,695.00
\$ / R	On 28/11/2016	Any day expiry			15.65480	15.65480	15.74300	15.74300		20.57	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	17.48000	0.01748	23.34720	0.02335	17.480	19.26	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	140.30570	0.14031	128.31680	0.12832	140.306	18.40	0.12	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	224.65490	0.22465	234.68880	0.23469	224.655	26.00	0.16	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.70570	15.70570	15.79390	15.79390		20.60	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.72160	15.72160	15.80990	15.80990		20.58	0.00	7,860,800.00	500	64,274.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	16.53620	0.01654	25.32250	0.02532	16.536	18.39	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	104.22200	0.10422	105.42330	0.10542	104.222	17.94	0.10	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	125.49860	0.12550	123.95360	0.12395	125.499	18.14	0.11	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	153.56730	0.15357	148.15380	0.14815	153.567	18.37	0.13	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	197.19130	0.19719	185.44860	0.18545	197.191	18.68	0.15	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	421.98280	0.42198	396.22050	0.39622	421.983	19.27	0.27	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	467.79260	0.46779	440.59420	0.44059	467.793	19.33	0.29	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	493.69950	0.49370	465.72010	0.46572	493.699	19.36	0.30	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	535.42630	0.53543	504.62700	0.50463	535.426	19.49	0.32	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	583.53270	0.58353	551.20440	0.55120	583.533	19.62	0.34	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	615.33580	0.61534	582.03940	0.58204	615.336	19.70	0.35	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	624.59150	0.62459	591.02080	0.59102	624.592	19.73	0.35	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	721.23390	0.72123	684.93450	0.68493	721.234	19.97	0.38	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	726.25780	0.72626	689.82460	0.68982	726.258	19.98	0.39	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,146.71990	1.14672	1,196.06530	1.19607	1,146.720	20.21	0.58	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	1,101.28980	1.10129	1,149.34020	1.14934	1,101.290	20.33	0.57	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	879.68980	0.87969	839.44020	0.83944	879.690	20.33	0.43	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	918.90970	0.91891	877.76570	0.87777	918.910	20.42	0.44	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,053.77570	1.05378	1,009.46770	1.00947	1,053.776	20.70	0.48	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,178.19750	1.17820	1,131.47830	1.13148	1,178.198	20.96	0.51	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,308.56650	1.30857	1,259.54120	1.25954	1,308.566	21.21	0.54	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,494.98000	1.49498	1,442.34110	1.44234	1,494.980	21.59	0.58	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,537.68670	1.53769	1,484.39550	1.48440	1,537.687	21.67	0.58	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,653.69960	1.65370	1,598.73400	1.59873	1,653.700	21.90	0.60	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	649.24380	0.64924	681.18010	0.68118	649.244	22.10	0.38	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	629.61120	0.62961	660.77510	0.66078	629.611	22.21	0.37	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	617.68280	0.61768	648.37560	0.64838	617.683	22.28	0.36	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	468.04230	0.46804	492.82940	0.49283	468.042	23.24	0.29	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	417.59790	0.41760	440.21850	0.44022	417.598	23.65	0.26	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	408.60480	0.40860	430.83270	0.43083	408.605	23.73	0.26	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	402.73570	0.40274	424.70890	0.42471	402.736	23.78	0.25	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	355.56230	0.35556	375.42690	0.37543	355.562	24.25	0.23	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	313.44810	0.31345	329.66360	0.32966	313.448	25.06	0.20	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	306.27190	0.30627	322.02020	0.32202	306.272	25.24	0.20	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	304.71650	0.30472	320.36170	0.32036	304.717	25.28	0.19	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	293.47840	0.29348	308.39240	0.30839	293.478	25.57	0.19	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	286.38810	0.28639	300.84030	0.30084	286.388	25.77	0.18	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	258.06860	0.25807	270.64400	0.27064	258.069	26.67	0.16	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	255.24870	0.25525	267.63300	0.26763	255.249	26.77	0.16	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	251.94220	0.25194	264.10740	0.26411	251.942	26.89	0.16	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	244.55110	0.24455	256.21560	0.25622	244.551	27.17	0.15	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	238.06690	0.23807	249.29060	0.24929	238.067	27.43	0.15	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	230.92020	0.23092	244.62510	0.24463	230.920	27.47	0.15	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	216.97890	0.21698	230.01460	0.23001	216.979	27.47	0.14	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	211.24260	0.21124	223.99980	0.22400	211.243	27.47	0.14	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	165.52810	0.16553	175.99000	0.17599	165.528	27.47	0.11	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	158.13620	0.15814	168.21330	0.16821	158.136	27.47	0.11	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	141.62380	0.14162	150.82540	0.15083	141.624	27.47	0.10	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	137.75330	0.13775	146.74640	0.14675	137.753	27.47	0.10	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.99110	15.99110	16.08180	16.08180		20.68	0.00	543,697.40	34	4,966.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	780.52180	0.78052	748.15630	0.74816	780.522	19.68	0.36	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	846.82370	0.84682	810.69600	0.81070	846.824	19.84	0.38	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,032.67430	1.03267	992.89300	0.99289	1,032.674	20.29	0.42	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,055.68350	1.05568	1,015.48380	1.01548	1,055.684	20.34	0.43	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,702.56550	1.70257	1,652.82830	1.65283	1,702.565	21.57	0.55	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	570.51730		0.57052	597.93280	0.59793	570.517	23.65	0.29	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	568.89370		0.56889	596.24300	0.59624	568.894	23.66	0.29	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	486.78070		0.48678	510.75560	0.51076	486.781	24.33	0.25	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	443.99020		0.44399	463.60310	0.46360	443.990	24.87	0.23	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	274.76720		0.27477	294.91410	0.29491	274.767	27.30	0.15	0.00	0	1,800.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			16.27680		16.27680	16.36780	16.36780		21.05	0.00	0.00	0	2,300.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			16.48530		16.48530	16.57290	16.57290		21.49	0.00	0.00	0	0.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.12980		15.12980	15.21260	15.21260		20.64	0.00	1,543,239.60	102	999.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.43440		15.43440	15.52090	15.52090		20.47	0.00	308,688.00	20	331.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.72160		15.72160	15.80990	15.80990		20.57	0.00	94,329.60	6	30.00	
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.99110		15.99110	16.08180	16.08180		20.68	0.00	0.00	0	54.00	
£ / R	On 31/05/2016	Any day expiry			21.82520		21.82520	21.94910	21.94910		17.66	0.00	0.00	0	123.00	
£ / R	On 13/06/2016	Foreign Exchange Future			21.88400		21.88400	22.00910	22.00910		18.16	0.00	53,747,104.00	2,456	58,343.00	
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	29.24490		0.02924	19.08350	0.01908	29.245	20.97	0.05	0.00	0	1,300.00	
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	5.77980		0.00578	4.20010	0.00420	5.780	26.85	0.01	0.00	0	2,600.00	
£ / R	On 08/09/2016	Any day expiry			22.28340		22.28340	22.41400	22.41400		19.75	0.00	0.00	0	0.00	
£ / R	On 08/09/2016	Any day expiry	21.20	Put	509.35930		0.50936	353.49770	0.35350	509.359	19.21	0.31	0.00	0	12,264.00	
£ / R	On 08/09/2016	Any day expiry	25.85	Call	184.47530		0.18448	123.91230	0.12391	184.475	22.24	0.14	0.00	0	12,264.00	
£ / R	On 19/09/2016	Foreign Exchange Future			22.33510		22.33510	22.46630	22.46630		19.61	0.00	89,340.40	4	24,381.00	
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	975.43420		0.97543	908.32500	0.90832	975.434	19.72	0.50	0.00	0	500.00	
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	280.34700		0.28035	216.96500	0.21697	280.347	21.77	0.19	0.00	0	800.00	
£ / R	On 19/12/2016	Foreign Exchange Future			22.76760		22.76760	22.90170	22.90170		19.24	0.00	0.00	0	152.00	
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	47.96780		0.04797	43.20780	0.04321	47.968	20.55	0.03	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	76.84680		0.07685	66.00260	0.06600	76.847	17.76	0.05	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	706.73890		0.70674	610.09540	0.61010	706.739	18.53	0.31	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,506.05600		1.50606	1,369.29530	1.36930	1,506.056	19.42	0.50	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	802.98910		0.80299	782.48360	0.78248	802.989	20.44	0.36	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	373.87360		0.37387	346.22680	0.34623	373.874	22.16	0.19	0.00	0	783.00	
£ / R	On 13/03/2017	Foreign Exchange Future			23.17920		23.17920	23.31670	23.31670		19.25	0.00	0.00	0	0.00	
£ / R	On 25/04/2017	Any day expiry			23.39410		23.39410	23.53630	23.53630		19.28	0.00	0.00	0	73.00	
£ / R	On 19/06/2017	Foreign Exchange Future			23.62040		23.62040	23.75800	23.75800		0.00	0.00	0.00	0	0.00	
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13943		0.13943	0.13960	0.13960		20.47	0.00	0.00	0	4,799.00	
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14269		0.14269	0.14289	0.14289		19.38	0.00	0.00	0	1,148.00	
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14588		0.14588	0.14608	0.14608		19.16	0.00	11,670.40	80	6,041.00	
€ / R	On 25/05/2016	Any day expiry			17.23420		17.23420	17.27920	17.27920		21.20	0.00	0.00	0	74.00	
€ / R	On 27/05/2016	Any day expiry			17.24170		17.24170	17.28700	17.28700		21.37	0.00	0.00	0	0.00	
€ / R	On 31/05/2016	Any day expiry			17.25710		17.25710	17.30240	17.30240		20.86	0.00	0.00	0	1.00	
€ / R	On 13/06/2016	Foreign Exchange Future			17.31160		17.31160	17.35800	17.35800		20.84	0.00	1,022,457,719.20	59,062	84,074.00	
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	3.09210		0.00309	3.68090	0.00368	3.092	27.03	0.01	0.00	0	6,000.00	
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	20.95950		0.02096	20.44890	0.02045	20.959	19.86	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	1,392.43190		1.39243		1,438.74630	1.43875	1,392.432	20.02	0.92	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	160.81190		0.16081		162.46530	0.16247	160.812	20.43	0.25	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	287.23450		0.28723		286.79890	0.28680	287.235	20.65	0.37	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	734.64040		0.73464		721.11890	0.72112	734.640	21.67	0.65	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	19.92330		0.01992		25.99390	0.02599	19.923	25.24	0.04	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.71520		17.71520		17.76550	17.76550		20.84	0.00	16,829,440.00	950	11,795.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	1,246.24710		1.24625		1,290.16550	1.29017	1,246.247	20.28	0.66	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.10480		18.10480		18.15720	18.15720		20.73	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	417.12220		0.41712		415.62110	0.41562	417.122	19.75	0.24	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	582.70800		0.58271		578.45750	0.57846	582.708	19.86	0.30	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	463.02080		0.46302		476.92660	0.47693	463.021	23.58	0.25	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	333.89670		0.33390		339.39060	0.33939	333.897	24.91	0.19	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.47790		18.47790		18.53280	18.53280		20.73	0.00	0.00	0	2,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.39987		102.39987		102.33988	102.33988			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.64026		99.64026		99.57740	99.57740			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			98.52235		98.52235		98.45711	98.45711			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.14391		100.14391		100.14481	100.14481			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.17491		100.17491		100.17726	100.17726			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.92982		99.92982		99.93890	99.93890			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.54711		100.54711		100.55976	100.55976			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.99502		99.99502		100.00718	100.00718			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.84100		99.84100		99.84788	99.84788			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.51198		100.51198		100.48744	100.48744			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.00930		100.00930		99.97587	99.97587			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			99.47035		99.47035		99.43114	99.43114			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			484.26600		484.26600		484.43800	484.43800			0.00	0.00	0	17.00
AL37	On 03/11/2016	Index Future			493.63700		493.63700		493.81300	493.81300			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			555.87800		555.87800		556.20900	556.20900			0.00	0.00	0	9.00
AL7T	On 03/11/2016	Index Future			566.63600		566.63600		566.97300	566.97300			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			504.62600		504.62600		504.83500	504.83500			0.00	0.00	0	627.00
ALBI	On 03/11/2016	Index Future			514.39200		514.39200		514.60400	514.60400			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future			524.77400		524.77400		525.00600	525.00600			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.15900		11.15900		11.19790	11.19790		16.98	0.00	0.00	0	7,644.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.34360		11.34360		11.38460	11.38460		16.93	0.00	0.00	0	1,432.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.52050		11.52050		11.56180	11.56180		16.83	0.00	0.00	0	380.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.68940		11.68940		11.73130	11.73130		16.67	0.00	584,470.00	50	4,398.00

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			11.76920		11.76920		11.74940	11.74940		16.78	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			12.00620		12.00620		11.98750	11.98750		16.65	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future			15.60560		15.60560		15.64860	15.64860		19.94	0.00	0.00	0	5,055.00
CHF / R	On 19/09/2016	Foreign Exchange Future			15.99200		15.99200		16.04000	16.04000		20.36	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.31430		2.31430		2.32440	2.32440		19.96	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future			2.34960		2.34960		2.35970	2.35970		19.99	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.32830		2.32830		2.33360	2.33360		21.81	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future			2.38370		2.38370		2.38940	2.38940		21.96	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			131.42856		131.42856		131.31482	131.31482			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future			132.28502		132.28502		132.16957	132.16957			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 04/08/2016	Bond Future			10.76350		77.73024		10.75089	77.80869			0.00	1,088,223.36	14	8,923.00
ES33	On 03/11/2016	Bond Future			10.85025		75.42550		10.83720	75.50557			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future			10.93364		76.94879		10.91971	77.03311			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 04/08/2016	Bond Future			10.92856		81.67684		10.92629	81.69275			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future			11.01463		78.97795		11.01226	78.99433			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			503.55300		503.55300		503.76000	503.76000			0.00	5,035,530.00	1	469.00
GOVI	On 03/11/2016	GOVI			513.29700		513.29700		513.50800	513.50800			0.00	0.00	0	146.00
GOVI	On 02/02/2017	GOVI			523.65800		523.65800		523.88900	523.88900			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
HK\$/R	On 13/06/2016	Foreign Exchange Future	1.95040	1.95040	1.96070	1.96070				20.35	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.99080	1.99080	2.00130	2.00130				20.19	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.02750	2.02750	2.03830	2.03830				20.37	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.06110	2.06110	2.07210	2.07210				20.15	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	127.56311	127.56311	127.45706	127.45706					0.00	0.00	0	2,704.00
I2025	On 03/11/2016	Bond Future	130.01521	130.01521	129.90776	129.90776					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	108.38584	108.38584	108.29594	108.29594					0.00	0.00	0	3,915.00
I2033	On 03/11/2016	Bond Future	109.44651	109.44651	109.35535	109.35535					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 04/08/2016	Bond Future	135.18237	135.18237	135.06897	135.06897					0.00	0.00	0	22,243.00
I2038	On 03/11/2016	Bond Future	137.78112	137.78112	137.66595	137.66595					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 04/08/2016	Bond Future	136.11622	136.11622	136.00262	136.00262					0.00	0.00	0	16,234.00
I2046	On 03/11/2016	Bond Future	137.22198	137.22198	137.10658	137.10658					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 04/08/2016	Bond Future	143.98424	143.98424	143.86203	143.86203					0.00	0.00	0	20,717.00
I2050	On 03/11/2016	Bond Future	146.75212	146.75212	146.62807	146.62807					0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
IGOV	On 04/08/2016	Index Future	248.04700	248.04700	247.98000	247.98000					0.00	0.00	0	1,031.00
IGOV	On 03/11/2016	Index Future	252.86700	252.86700	252.79900	252.79900					0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future	257.99100	257.99100	257.92800	257.92800					0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	672.21600	672.21600	671.65600	671.65600					0.00	0.00	0	157.00
ILBI	On 03/11/2016	Index Future	685.05100	685.05100	684.48000	684.48000					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
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

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 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			0.14960		0.14960		0.15030	0.15030			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.14910		0.14910		0.14910	0.14910			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14990		0.14990		0.14890	0.14890			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.07470		0.07470		0.07500	0.07500			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06960		0.06960		0.06960	0.06960			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.06470		0.06470		0.06470	0.06470			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.30900		10.30900		10.25930	10.25930		18.45	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.46820		10.46820		10.42010	10.42010		18.29	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.62250		10.62250		10.57460	10.57460		18.25	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.37900		1.37900		1.38120	1.38120			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.39550		1.39550		1.39770	1.39770			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.41040		1.41040		1.41290	1.41290			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.42140		1.42140		1.42380	1.42380			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.14420		1.14420		1.14100	1.14100			0.00	0.00	0	13,435.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.14780		1.14780		1.14460	1.14460			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.15160		1.15160		1.14850	1.14850			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			9.22543		109.80116		9.21699	109.85990		10.55	0.00	46,006,686.04	419	89,471.00
R186	On 04/08/2016	Bond Future	9.25	Put	2,143.83000		2.14383		2,145.94000	2.14594	2,143.830	10.55	0.48	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.40	Put	1,685.39000		1.68539		1,691.02000	1.69102	1,685.390	10.64	0.40	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	1,194.51000		1.19451		1,203.06000	1.20306	1,194.510	10.76	0.32	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	553.35000		0.55335		564.21000	0.56421	553.350	10.99	0.17	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.27811		111.90351		9.26930	111.96360		10.24	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 04/08/2016	Bond Future			299.24636		299.24636		298.99648	298.99648			0.00	0.00	0	1,889.00
R197	On 03/11/2016	Bond Future			304.99858		304.99858		304.74513	304.74513			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 04/08/2016	Bond Future			250.06865		250.06865		249.85865	249.85865		8.51	0.00	0.00	0	36,980.00
R202	On 03/11/2016	Bond Future			254.87555		254.87555		254.66271	254.66271			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

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
R2023	On 04/08/2016	Bond Future		8.98567	97.40284		8.98231	97.41860		7.83	0.00	36,331,259.32	373	6,473.00
R2023	On 03/11/2016	Bond Future		9.04433	95.33604		9.04077	95.35224		7.86	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future		9.09391	97.26108		9.08940	97.28094		7.56	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 04/08/2016	Bond Future		7.92371	103.64201		7.91264	103.65348		1.29	0.00	0.00	0	58,097.00
R203	On 03/11/2016	Bond Future		7.95247	101.45406		7.93783	101.46593		1.09	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future		7.88276	103.50279		7.85568	103.51843		0.78	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 04/08/2016	Bond Future		9.63475	88.02091		9.63166	88.04194			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future		9.68875	89.70633		9.68553	89.72796			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 04/08/2016	Bond Future		9.76335	90.94573		9.76020	90.96851		14.10	0.00	0.00	0	7,553.00
R2032	On 03/11/2016	Bond Future		9.82100	88.52777		9.81772	88.55118		14.42	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		9.87184	90.31575		9.86801	90.34276		14.11	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 04/08/2016	Bond Future		9.82488	95.88562		9.82161	95.91157			0.00	0.00	0	5,341.00
R2035	On 03/11/2016	Bond Future		9.88197	93.21904		9.87858	93.24562			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 04/08/2016	Bond Future		9.89369	88.08985		9.89058	88.11430		16.23	0.00	0.00	0	41,343.00
R2037	On 03/11/2016	Bond Future		9.94726	89.77663		9.94403	89.80177		15.89	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		9.99512	87.33282		9.99139	87.36156		16.34	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 04/08/2016	Bond Future		8.33342	100.37462		8.32459	100.39315		3.07	0.00	1,204,495.44	12	34,911.00
R204	On 03/11/2016	Bond Future		8.39335	102.29644		8.38330	102.31550		2.73	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		8.42420	100.31961		8.41062	100.34256		2.51	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 04/08/2016	Bond Future		9.95903	91.59290		9.95593	91.61885		16.88	0.00	0.00	0	812.00
R2040	On 03/11/2016	Bond Future		10.01306	93.34673		10.00985	93.37333		16.53	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 04/08/2016	Bond Future		9.99288	88.64834		9.98975	88.67460		17.55	0.00	0.00	0	20,486.00
R2044	On 03/11/2016	Bond Future		10.04588	90.34585		10.04264	90.37276		17.19	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		10.09354	87.78838		10.08982	87.81899		17.71	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
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			9.98784		92.04619		9.98451	92.07463		17.28	0.00	18,225,145.62	198	59,325.00
R2048	On 03/11/2016	Bond Future			10.04268		89.36950		10.03923	89.39868		17.74	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			10.09310		91.17426		10.08918	91.20708		17.40	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 04/08/2016	Bond Future			8.61751		96.51610		8.60382	96.55505		4.51	0.00	0.00	0	76,765.00
R207	On 02/02/2017	Bond Future			8.72325		96.70677		8.70552	96.75081		4.07	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,594.04000		1.59404		1,632.45000	1.63245	1,594.040	4.10	0.56	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 04/08/2016	Bond Future			8.74744		94.93469		8.73891	94.96519		5.91	0.00	0.00	0	48,357.00
R208	On 03/11/2016	Bond Future			8.80704		93.34935		8.79790	93.38059		5.82	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.85247		95.23443		8.84169	95.26955		5.53	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 04/08/2016	Bond Future			9.76066		71.80608		9.75726	71.82849		16.17	0.00	3,518,497.92	49	54,869.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,237.69000		1.23769		1,262.68000	1.26268	1,237.690	16.01	0.35	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,747.29000		1.74729		1,781.64000	1.78164	1,747.290	16.10	0.44	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,444.42000		2.44442		2,463.83000	2.46383	2,444.420	16.15	0.51	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	954.30000		0.95430		977.63000	0.97763	954.300	16.64	0.26	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,750.83000		5.75083		5,784.77000	5.78477	5,750.830	16.90	0.83	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.81037		70.03001		9.80685	70.05299		16.62	0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.85388		71.44436		9.84989	71.47021		16.37	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 04/08/2016	Bond Future			187.71698		187.71698		187.56154	187.56154			0.00	0.00	0	1,391.00
R210	On 03/11/2016	Bond Future			189.03503		189.03503		188.87728	188.87728			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			139.70827		139.70827		139.60696	139.60696			0.00	0.00	0	62.00

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
R211	On 03/11/2016	Bond Future	142.39392		142.39392		142.29121	142.29121			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 04/08/2016	Bond Future	146.01449		146.01449		145.89362	145.89362			0.00	0.00	0	3,880.00
R212	On 03/11/2016	Bond Future	148.82142		148.82142		148.69879	148.69879			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 04/08/2016	Bond Future	9.66261		82.51522		9.65926	82.53722		13.88	0.00	0.00	0	44,354.00
R213	On 03/11/2016	Bond Future	9.71738		80.54388		9.71391	80.56640		14.21	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future	9.76682		82.17024		9.76279	82.19609		13.96	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 04/08/2016	Bond Future	9.89488		71.76561		9.89145	71.78884		16.86	0.00	0.00	0	30,123.00
R214	On 04/08/2016	Bond Future	8.55	Call	115.60000	0.11560	119.16000	0.11916	115.600	16.37	0.05	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	828.46000	0.82846	840.64000	0.84064	828.460	16.64	0.25	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,913.98000	3.91398	3,937.27000	3.93727	3,913.980	17.36	0.69	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,694.41000	8.69441	8,718.93000	8.71893	8,694.410	17.76	0.94	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future	9.94658		69.84205		9.94304	69.86580		17.36	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future	9.99372		71.25249		9.98972	71.27911		17.11	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	26,845.80000		26,845.80000		26,944.63000	26,944.63000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	27,395.61000		27,395.61000		27,499.10000	27,499.10000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.07350		11.07350		11.10870	11.10870		18.03	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	11.28050		11.28050		11.31760	11.31760		17.84	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.07740		5.07740		5.12710	5.12710		16.30	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	5.04950		5.04950		5.09860	5.09860		16.09	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.49110		1.49110		1.49440	1.49440			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.41960		1.41960		1.42430	1.42430			0.00	0.00	0	0.00

Total for Derivatives : **2,339,214,513.15** **141,929** **3,807,595.00**

Grand Total: **2,339,214,513.15** **141,929** **3,807,595.00**