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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/05/2016

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 13/05/2016	Any day expiry	15.03510	15.03510		15.03770	15.03770		26.85	0.00	7,646,277.00	510	444.00	
\$ / R	On 16/05/2016	Any day expiry	15.03510	15.03510		15.04370	15.04370		20.33	0.00	0.00	0	1,611.00	
\$ / R	On 16/05/2016	Any day expiry	14.82	Call	273.09620	0.27310	296.48090	0.29648	273.096	22.47	0.73	0.00	0	2,500.00
\$ / R	On 17/05/2016	Any day expiry	15.02920	15.02920		15.04670	15.04670		20.63	0.00	0.00	0	0.00	
\$ / R	On 17/05/2016	Any day expiry	14.46	Put	18.76660	0.01877	20.20420	0.02020	18.767	24.98	0.09	0.00	0	1,000.00
\$ / R	On 17/05/2016	Any day expiry	15.15	Put	216.89780	0.21690	225.97080	0.22597	216.898	21.11	0.62	0.00	0	2,000.00
\$ / R	On 18/05/2016	Any day expiry	15.03220	15.03220		15.04970	15.04970		20.82	0.00	0.00	0	0.00	
\$ / R	On 18/05/2016	Any day expiry	14.80	Put	76.48490	0.07648	82.83490	0.08283	76.485	21.97	0.29	0.00	0	15,000.00
\$ / R	On 18/05/2016	Any day expiry	15.26	Call	75.37630	0.07538	100.37470	0.10037	75.376	21.28	0.30	0.00	0	2,500.00
\$ / R	On 19/05/2016	Any day expiry	15.03520	15.03520		15.05270	15.05270		20.95	0.00	0.00	0	0.00	
\$ / R	On 20/05/2016	Any day expiry	15.03820	15.03820		15.05580	15.05580		20.99	0.00	0.00	0	4,700.00	
\$ / R	On 23/05/2016	Any day expiry	15.04710	15.04710		15.06500	15.06500		20.04	0.00	0.00	0	0.00	
\$ / R	On 24/05/2016	Any day expiry	15.05020	15.05020		15.06810	15.06810		20.15	0.00	0.00	0	0.00	
\$ / R	On 24/05/2016	Any day expiry	14.48	Put	35.61770	0.03562	43.85280	0.04385	35.618	19.37	0.13	0.00	0	1,000.00
\$ / R	On 25/05/2016	Any day expiry	15.05320	15.05320		15.07120	15.07120		20.23	0.00	0.00	0	285.00	
\$ / R	On 27/05/2016	Any day expiry	15.05930	15.05930		15.07730	15.07730		20.37	0.00	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 27/05/2016	Any day expiry	11.80	Put	0.00680	0.00001	0.04320	0.00004	0.007	30.35	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	5.18840	0.00519	4.99410	0.00499	5.188	25.97	0.02	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	14.25	Put	21.59930	0.02160	31.33170	0.03133	21.599	19.55	0.08	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	22.07510	0.02208	29.49900	0.02950	22.075	22.87	0.07	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	5.68810	0.00569	6.77310	0.00677	5.688	24.73	0.02	0.00	0	150.00
\$ / R	On 30/05/2016	Any day expiry	15.06850		15.06850	15.06850	15.08660	15.08660		19.71	0.00	0.00	0	930.00
\$ / R	On 31/05/2016	Any day expiry	15.07150		15.07150	15.07150	15.08970	15.08970		19.80	0.00	14,952,000.00	1,000	2,329.00
\$ / R	On 31/05/2016	Any day expiry	14.50	Put	67.17360	0.06717	77.69050	0.07769	67.174	19.20	0.18	0.00	0	1,000.00
\$ / R	On 01/06/2016	Any day expiry	15.07460		15.07460	15.07460	15.09280	15.09280		19.96	0.00	0.00	0	0.00
\$ / R	On 01/06/2016	Any day expiry	14.53	Put	79.24560	0.07925	89.41870	0.08942	79.246	19.39	0.20	0.00	0	18,400.00
\$ / R	On 01/06/2016	Any day expiry	14.68	Call	513.16270	0.51316	542.54390	0.54254	513.163	19.54	0.73	0.00	0	18,400.00
\$ / R	On 06/06/2016	Any day expiry	15.08990		15.08990	15.08990	15.10820	15.10820		19.76	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	0.26880	0.00027	0.42890	0.00043	0.269	26.37	0.00	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	178.05350	0.17805	203.32660	0.20333	178.053	20.52	0.34	0.00	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry	15.09290		15.09290	15.09290	15.11130	15.11130		19.82	0.00	0.00	0	0.00
\$ / R	On 07/06/2016	Any day expiry	14.52	Put	99.68150	0.09968	109.53140	0.10953	99.681	19.29	0.22	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry	15.09600		15.09600	15.09600	15.11440	15.11440		19.87	0.00	0.00	0	300.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	125.39590	0.12540	135.80570	0.13581	125.396	19.42	0.26	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	14.75	Put	173.22190	0.17322	184.31190	0.18431	173.222	19.56	0.32	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	114.58550	0.11459	135.84200	0.13584	114.585	21.33	0.23	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry	15.09900		15.09900	15.09900	15.11740	15.11740		19.91	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.11130		15.11130	15.11130	15.12980	15.12980		19.72	0.00	1,027,915,959.90	68,023	550,938.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	0.68870	0.00069	1.00550	0.00101	0.689	25.84	0.00	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	2.48410	0.00248	3.64710	0.00365	2.484	22.15	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	2.91500	0.00292	4.27280	0.00427	2.915	21.70	0.01	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	4.18300	0.00418	6.09610	0.00610	4.183	20.72	0.01	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,618.60850	1.61861	1,640.29100	1.64029	1,618.609	19.24	0.98	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	7.30850	0.00731	10.49100	0.01049	7.309	19.24	0.02	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	7.73700	0.00774	11.08360	0.01108	7.737	19.10	0.02	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	32.21220	0.03221	38.43640	0.03844	32.212	18.90	0.08	39,587,810.70	34,566	62,394.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.10	Put	42.67510	0.04268	49.82620	0.04983	42.675	18.94	0.10	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	55.67100	0.05567	63.72960	0.06373	55.671	18.97	0.13	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	63.23210	0.06323	71.72440	0.07172	63.232	18.99	0.14	0.00	0	28,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.40	Put	91.03020	0.09103	100.35840	0.10036	91.030	19.08	0.19	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	102.28490	0.10228	112.10050	0.11210	102.285	19.12	0.21	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.46	Call	755.95100	0.75595	784.36190	0.78436	755.951	19.13	0.79	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	114.51180	0.11451	124.78980	0.12479	114.512	19.17	0.22	0.00	0	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.70	Call	585.07520	0.58508	615.35930	0.61536	585.075	19.35	0.70	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	533.67940	0.53368	564.36360	0.56436	533.679	19.42	0.66	0.00	0	23,510.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	209.98200	0.20998	222.24510	0.22225	209.982	19.44	0.35	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	229.79260	0.22979	242.21340	0.24221	229.793	19.49	0.37	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	445.18340	0.44518	476.23900	0.47624	445.183	19.56	0.59	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	277.43090	0.27743	289.99600	0.29000	277.431	19.59	0.42	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	282.03870	0.28204	294.60330	0.29460	282.039	19.60	0.42	0.00	0	35,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	407.44120	0.40744	438.48770	0.43849	407.441	19.63	0.56	0.00	0	56,883.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	296.14120	0.29614	308.68770	0.30869	296.141	19.63	0.44	0.00	0	33,400.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.10	Call	357.44020	0.35744	388.26270	0.38826	357.440	19.72	0.52	134,879,933.29	17,283	17,283.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.60	Call	181.69720	0.18170	206.95700	0.20696	181.697	20.77	0.31	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	146.44150	0.14644	169.72380	0.16972	146.441	21.09	0.26	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	117.43820	0.11744	138.69610	0.13870	117.438	21.40	0.22	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	101.07330	0.10107	120.90020	0.12090	101.073	21.60	0.19	0.00	0	650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	989.77330	0.98977	991.10020	0.99110	989.773	21.60	0.81	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	86.85030	0.08685	105.25800	0.10526	86.850	21.80	0.17	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	71.16430	0.07116	87.77180	0.08777	71.164	22.07	0.14	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,216.64790	1.21665	1,214.35020	1.21435	1,216.648	22.13	0.86	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	63.87390	0.06387	79.54370	0.07954	63.874	22.21	0.13	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	60.03560	0.06004	75.18080	0.07518	60.036	22.29	0.12	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,435.49000	1.43549	1,430.13880	1.43014	1,435.490	22.61	0.90	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	44.64480	0.04464	57.43810	0.05744	44.645	22.67	0.10	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,575.47590	1.57548	1,568.62100	1.56862	1,575.476	22.88	0.92	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	35.55510	0.03556	46.95440	0.04695	35.555	22.91	0.08	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	22.80220	0.02280	31.33850	0.03134	22.802	23.28	0.05	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	22.02830	0.02203	30.36920	0.03037	22.028	23.31	0.05	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	20.20170	0.02020	28.07080	0.02807	20.202	23.38	0.05	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,908.90170	1.90890	1,898.27080	1.89827	1,908.902	23.38	0.95	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	18.20270	0.01820	25.53270	0.02553	18.203	23.46	0.04	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	17.27610	0.01728	24.34820	0.02435	17.276	23.50	0.04	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	3.44960	0.00345	5.63660	0.00564	3.450	24.78	0.01	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	3.04510	0.00305	5.03310	0.00503	3.045	24.88	0.01	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	2.83640	0.00284	4.42250	0.00442	2.836	25.20	0.01	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	2.81780	0.00282	4.28180	0.00428	2.818	25.31	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	2.58110	0.00258	3.31310	0.00331	2.581	27.05	0.01	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	2.51150	0.00251	3.05100	0.00305	2.512	27.73	0.01	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	2.34540	0.00235	2.38240	0.00238	2.345	29.98	0.01	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.11430	15.11430	15.13290	15.13290		19.76	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	129.01080	0.12901	139.91630	0.13992	129.011	19.25	0.24	0.00	0	1,000.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	92.96220	0.09296	111.91050	0.11191	92.962	21.81	0.18	0.00	0	10,000.00
\$ / R	On 15/06/2016	Any day expiry	15.11740		15.11740	15.11740	15.13600	15.13600		19.90	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	15.13560		15.13560	15.13560	15.15460	15.15460		19.83	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	156.87420	0.15687	168.30880	0.16831	156.874	19.22	0.26	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			15.14480	15.14480	15.16400	15.16400		19.95	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	427.57350	0.42757	439.44810	0.43945	427.573	19.99	0.50	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	69.73970	0.06974	84.77200	0.08477	69.740	22.85	0.12	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.15690	15.15690	15.17640	15.17640		19.85	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	1.12810	0.00113	1.09440	0.00109	1.128	25.45	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	19.66960	0.01967	24.76940	0.02477	19.670	19.35	0.04	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	184.35820	0.18436	195.69600	0.19570	184.358	19.26	0.28	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	83.10160	0.08310	99.29210	0.09929	83.102	22.68	0.14	0.00	0	250.00

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\$ / R	On 28/06/2016	Any day expiry	17.04	Call	49.62250	0.04962	62.15930	0.06216	49.623	23.35	0.09	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			15.16000	15.16000	15.17950	15.17950		19.89	0.00	0.00	0	0.00
\$ / R	On 30/06/2016	Any day expiry			15.16300	15.16300	15.18260	15.18260		20.00	0.00	8,479,852.00	560	1,100.00
\$ / R	On 05/07/2016	Any day expiry			15.17820	15.17820	15.19820	15.19820		19.91	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	209.21910	0.20922	221.25330	0.22125	209.219	19.23	0.29	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry			15.19950	15.19950	15.21990	15.21990		19.91	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	15.04	Put	410.81050	0.41081	423.33950	0.42334	410.811	19.73	0.43	0.00	0	12,000.00
\$ / R	On 15/07/2016	Any day expiry			15.20860	15.20860	15.22920	15.22920		20.07	0.00	0.00	0	370.00
\$ / R	On 26/07/2016	Any day expiry			15.24220	15.24220	15.26300	15.26300		19.96	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,537.83180	1.53783	1,536.02340	1.53602	1,537.832	22.37	0.79	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	47.99180	0.04799	56.59530	0.05660	47.992	24.99	0.07	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.24520	15.24520	15.26610	15.26610		19.98	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	3.88820	0.00389	3.93030	0.00393	3.888	23.39	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	48.83730	0.04884	52.77060	0.05277	48.837	19.35	0.08	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	118.44820	0.11845	133.38090	0.13338	118.448	23.29	0.15	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	90.74480	0.09074	103.49950	0.10350	90.745	23.80	0.12	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			15.24830	15.24830	15.26910	15.26910		19.99	0.00	0.00	0	265.00
\$ / R	On 05/08/2016	Any day expiry			15.27270	15.27270	15.29380	15.29380		20.05	0.00	0.00	0	1,900.00
\$ / R	On 05/08/2016	Any day expiry	15.00	Put	447.28890	0.44729	454.50750	0.45451	447.289	19.68	0.41	0.00	0	5,000.00
\$ / R	On 11/08/2016	Any day expiry			15.29100	15.29100	15.31220	15.31220		19.99	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	18.17440	0.01817	18.65290	0.01865	18.174	20.22	0.03	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	516.47490	0.51647	541.85420	0.54185	516.475	20.35	0.46	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.30320	15.30320	15.32450	15.32450		19.94	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			15.30930	15.30930	15.33080	15.33080		20.05	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	966.29190	0.96629	968.83270	0.96883	966.292	20.86	0.60	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	148.43510	0.14844	162.48900	0.16249	148.435	23.48	0.16	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			15.33750	15.33750	15.35910	15.35910		20.07	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	6.71780	0.00672	6.75880	0.00676	6.718	21.66	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	75.30280	0.07530	79.09210	0.07909	75.303	19.02	0.10	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	141.14950	0.14115	154.48880	0.15449	141.150	23.86	0.15	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	121.80540	0.12181	133.97460	0.13397	121.805	24.20	0.13	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			15.34680	15.34680	15.36850	15.36850		19.99	0.00	0.00	0	2,610.00
\$ / R	On 06/09/2016	Any day expiry			15.37180	15.37180	15.39360	15.39360		19.98	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.37810	15.37810	15.39990	15.39990		20.07	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	124.51670	0.12452	130.27620	0.13028	124.517	18.79	0.14	0.00	0	36,130.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	218.63040	0.21863	235.54160	0.23554	218.630	23.10	0.20	0.00	0	36,130.00
\$ / R	On 09/09/2016	Any day expiry			15.38120	15.38120	15.40300	15.40300		20.09	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.39370	15.39370	15.41560	15.41560		20.05	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	487.70740	0.48771	494.61610	0.49462	487.707	19.48	0.38	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	107.18910	0.10719	118.08770	0.11809	107.189	25.23	0.11	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.40000	15.40000	15.42190	15.42190		20.07	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.41250	15.41250	15.43440	15.43440		20.03	0.00	21,469,612.50	1,393	184,881.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	64.04740	0.06405	64.85610	0.06486	64.047	18.74	0.08	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	121.91820	0.12192	126.63570	0.12664	121.918	18.73	0.13	0.00	0	2,800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	316.22400	0.31622	323.93790	0.32394	316.224	19.02	0.28	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	1,162.80660	1.16281	1,192.44720	1.19245	1,162.807	19.07	0.70	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	350.30660	0.35031	358.04720	0.35805	350.307	19.07	0.30	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	387.97880	0.38798	394.39710	0.39440	387.979	19.16	0.32	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	932.00030	0.93200	960.40930	0.96041	932.000	19.53	0.61	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	447.60500	0.44761	471.35460	0.47135	447.605	21.36	0.36	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	390.77460	0.39077	413.09750	0.41310	390.775	21.76	0.32	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	359.21050	0.35921	380.63310	0.38063	359.211	22.02	0.30	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	351.26570	0.35127	372.45120	0.37245	351.266	22.09	0.29	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	297.01180	0.29701	316.89010	0.31689	297.012	22.58	0.25	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	222.66980	0.22267	239.63180	0.23963	222.670	23.27	0.20	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	198.76260	0.19876	214.63060	0.21463	198.763	23.55	0.18	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	88.38500	0.08838	96.81250	0.09681	88.385	27.14	0.08	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.44060	15.44060	15.46270	15.46270		20.12	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	9.32010	0.00932	9.33610	0.00934	9.320	20.22	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	99.19410	0.09919	102.57710	0.10258	99.194	18.63	0.11	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	166.21220	0.16621	180.23460	0.18023	166.212	24.24	0.15	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	152.97410	0.15297	166.29560	0.16630	152.974	24.46	0.14	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.52810	15.52810	15.55060	15.55060		20.20	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	11.19700	0.01120	11.95780	0.01196	11.197	19.27	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	113.01960	0.11302	117.80100	0.11780	113.020	18.18	0.12	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	184.34810	0.18435	198.87800	0.19888	184.348	24.79	0.15	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	179.60770	0.17961	193.90400	0.19390	179.608	24.96	0.14	0.00	0	150.00
\$ / R	On 07/11/2016	Any day expiry			15.56560	15.56560	15.58830	15.58830		20.16	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	554.20530	0.55421	561.24650	0.56125	554.205	19.39	0.36	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	603.46190	0.60346	630.06970	0.63007	603.462	21.29	0.40	0.00	0	8,695.00
\$ / R	On 28/11/2016	Any day expiry			15.63160	15.63160	15.65480	15.65480		20.26	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	15.99520	0.01600	17.48000	0.01748	15.995	18.96	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	133.28300	0.13328	140.30570	0.14031	133.283	18.03	0.12	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	210.43310	0.21043	224.65490	0.22465	210.433	25.67	0.15	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.68220	15.68220	15.70570	15.70570		20.33	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.69800	15.69800	15.72160	15.72160		20.31	0.00	15,698,000.00	1,000	64,024.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	14.62070	0.01462	16.53620	0.01654	14.621	18.01	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	100.83730	0.10084	104.22200	0.10422	100.837	17.70	0.09	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	121.95550	0.12196	125.49860	0.12550	121.955	17.91	0.11	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	149.90590	0.14991	153.56730	0.15357	149.906	18.15	0.13	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	193.47430	0.19347	197.19130	0.19719	193.474	18.46	0.15	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	416.35700	0.41636	421.98280	0.42198	416.357	19.02	0.27	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	462.25040	0.46225	467.79260	0.46779	462.250	19.08	0.29	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	489.69090	0.48969	493.69950	0.49370	489.691	19.15	0.30	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	531.34380	0.53134	535.42630	0.53543	531.344	19.26	0.32	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	579.39030	0.57939	583.53270	0.58353	579.390	19.39	0.34	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	611.16860	0.61117	615.33580	0.61534	611.169	19.47	0.35	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	620.42140	0.62042	624.59150	0.62459	620.421	19.50	0.35	0.00	0	27,368.00

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	15.20	Put	717.03820		0.71704		721.23390	0.72123	717.038	19.73	0.39	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	722.06460		0.72206		726.25780	0.72626	722.065	19.74	0.39	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,118.97610		1.11898	1,146.71990	1.14672	1,118.976	19.96	0.58	0.00	0	83,003.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	1,073.60160		1.07360	1,101.28980	1.10129	1,073.602	20.08	0.56	0.00	0	750.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	875.60160		0.87560	879.68980	0.87969	875.602	20.08	0.44	0.00	0	69,895.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	914.86660		0.91487	918.90970	0.91891	914.867	20.16	0.45	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,050.05050		1.05005	1,053.77570	1.05378	1,050.051	20.44	0.48	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,174.92930		1.17493	1,178.19750	1.17820	1,174.929	20.69	0.52	0.00	0	32,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,306.16180		1.30616	1,308.56650	1.30857	1,306.162	20.95	0.54	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,493.55450		1.49355	1,494.98000	1.49498	1,493.555	21.32	0.58	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,536.48810		1.53649	1,537.68670	1.53769	1,536.488	21.41	0.59	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,653.11620		1.65312	1,653.69960	1.65370	1,653.116	21.63	0.61	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	625.60330		0.62560	649.24380	0.64924	625.603	21.83	0.37	0.00	0	4,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	606.28620		0.60629	629.61120	0.62961	606.286	21.94	0.36	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	594.52150		0.59452	617.68280	0.61768	594.522	22.01	0.36	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	448.01920		0.44802	468.04230	0.46804	448.019	22.98	0.28	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	398.90720		0.39891	417.59790	0.41760	398.907	23.39	0.25	0.00	0	1,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	390.16510		0.39017	408.60480	0.40860	390.165	23.47	0.25	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	384.46330		0.38446	402.73570	0.40274	384.463	23.52	0.25	0.00	0	23,489.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	338.69440		0.33869	355.56230	0.35556	338.694	23.98	0.22	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	299.22620		0.29923	313.44810	0.31345	299.226	24.83	0.19	0.00	0	17,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	292.31290		0.29231	306.27190	0.30627	292.313	25.01	0.19	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	290.81170		0.29081	304.71650	0.30472	290.812	25.05	0.19	0.00	0	2,310.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	279.99470		0.27999	293.47840	0.29348	279.995	25.35	0.18	0.00	0	83,003.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	273.17510		0.27318	286.38810	0.28639	273.175	25.55	0.18	0.00	0	10,303.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	245.97350		0.24597	258.06860	0.25807	245.973	26.45	0.16	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	243.26940		0.24327	255.24870	0.25525	243.269	26.55	0.16	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	240.09960		0.24010	251.94220	0.25194	240.100	26.67	0.15	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	233.01520		0.23302	244.55110	0.24455	233.015	26.95	0.15	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	222.36600		0.22237	238.06690	0.23807	222.366	27.06	0.14	0.00	0	600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	214.40200		0.21440	230.92020	0.23092	214.402	27.06	0.14	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	201.08770		0.20109	216.97890	0.21698	201.088	27.06	0.13	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	195.61610		0.19562	211.24260	0.21124	195.616	27.06	0.13	0.00	0	368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	152.16960		0.15217	165.52810	0.16553	152.170	27.06	0.10	0.00	0	32,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	145.17410		0.14517	158.13620	0.15814	145.174	27.06	0.10	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	129.58130		0.12958	141.62380	0.14162	129.581	27.06	0.09	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	125.93380		0.12593	137.75330	0.13775	125.934	27.06	0.09	0.00	0	69,895.00	
\$ / R	On 13/03/2017	Foreign Exchange Future			15.96550		15.96550	15.99110	15.99110		20.51	0.00		13,027,848.00	816	5,216.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	782.55590		0.78256	780.52180	0.78052	782.556	19.58	0.36	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	849.11570		0.84912	846.82370	0.84682	849.116	19.74	0.38	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,035.69700		1.03570	1,032.67430	1.03267	1,035.697	20.18	0.43	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,058.79080		1.05879	1,055.68350	1.05568	1,058.791	20.23	0.43	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,707.40990		1.70741	1,702.56550	1.70257	1,707.410	21.45	0.56	0.00	0	1,800.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	554.93910		0.55494	570.51730	0.57052	554.939	23.53	0.29	0.00	0	90.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	553.34760	0.55335	568.89370	0.56889	553.348	23.54	0.29	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	472.89510	0.47290	486.78070	0.48678	472.895	24.21	0.25	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	432.23980	0.43224	443.99020	0.44399	432.240	24.78	0.23	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	263.95530	0.26396	274.76720	0.27477	263.955	27.13	0.14	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.25190	16.25190	16.27680	16.27680		20.91	0.00	0.00	0	2,300.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.46370	16.46370	16.48530	16.48530		21.36	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.11130	15.11130	15.12980	15.12980		19.72	0.00	664,897.20	44	989.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.41250	15.41250	15.43440	15.43440		20.03	0.00	246,600.00	16	318.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.69800	15.69800	15.72160	15.72160		20.31	0.00	188,376.00	12	27.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.96550	15.96550	15.99110	15.99110		20.51	0.00	0.00	0	54.00
£ / R	On 31/05/2016	Any day expiry			21.85380	21.85380	21.82520	21.82520		16.23	0.00	0.00	0	123.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.91180	21.91180	21.88400	21.88400		16.13	0.00	18,318,264.80	836	58,743.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	14.52650	0.01453	29.24490	0.02924	14.527	18.53	0.03	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	3.39710	0.00340	5.77980	0.00578	3.397	25.46	0.01	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			22.30770	22.30770	22.28340	22.28340		19.44	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	486.26120	0.48626	509.35930	0.50936	486.261	18.94	0.30	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	172.17240	0.17217	184.47530	0.18448	172.172	21.77	0.13	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.35910	22.35910	22.33510	22.33510		19.30	0.00	11,179,550.00	500	24,413.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	966.55910	0.96656	975.43420	0.97543	966.559	19.40	0.50	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	266.21940	0.26622	280.34700	0.28035	266.219	21.33	0.18	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.78900	22.78900	22.76760	22.76760		19.00	0.00	0.00	0	152.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	46.93080	0.04693	47.96780	0.04797	46.931	20.57	0.03	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	73.80560	0.07381	76.84680	0.07685	73.806	17.71	0.05	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	682.72530	0.68273	706.73890	0.70674	682.725	18.29	0.31	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,472.34420	1.47234	1,506.05600	1.50606	1,472.344	19.14	0.50	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	785.81490	0.78581	802.98910	0.80299	785.815	20.11	0.35	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	356.12130	0.35612	373.87360	0.37387	356.121	21.75	0.18	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			23.19850	23.19850	23.17920	23.17920		19.05	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry			23.41090	23.41090	23.39410	23.39410		19.08	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			23.63920	23.63920	23.62040	23.62040			0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13900	0.13900	0.13943	0.13943		20.48	0.00	0.00	0	4,799.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14225	0.14225	0.14269	0.14269		19.75	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14541	0.14541	0.14588	0.14588		19.57	0.00	0.00	0	6,041.00
€ / R	On 25/05/2016	Any day expiry			17.16950	17.16950	17.23420	17.23420		20.65	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.17730	17.17730	17.24170	17.24170		20.90	0.00	0.00	0	0.00
€ / R	On 31/05/2016	Any day expiry			17.19280	17.19280	17.25710	17.25710		20.36	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.24190	17.24190	17.31160	17.31160		20.34	0.00	81,467,977.50	4,725	81,709.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	2.96470	0.00296	3.09210	0.00309	2.965	26.83	0.01	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	22.03210	0.02203	20.95950	0.02096	22.032	19.71	0.05	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,324.10830	1.32411	1,392.43190	1.39243	1,324.108	19.75	0.91	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	165.65600		0.16566		160.81190	0.16081	165.656	19.96	0.26	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	298.59020		0.29859		287.23450	0.28723	298.590	20.19	0.40	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	766.07880		0.76608		734.64040	0.73464	766.079	21.20	0.68	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	14.37050		0.01437		19.92330	0.01992	14.370	24.82	0.03	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.64390		17.64390		17.71520	17.71520		20.54	0.00	18,084,997.50	1,025	12,145.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	1,186.74610		1.18675		1,246.24710	1.24625	1,186.746	20.02	0.64	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.03050		18.03050		18.10480	18.10480		20.51	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	425.42870		0.42543		417.12220	0.41712	425.429	19.58	0.24	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	594.16210		0.59416		582.70800	0.58271	594.162	19.68	0.31	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	433.37430		0.43337		463.02080	0.46302	433.374	23.38	0.24	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	311.71190		0.31171		333.89670	0.33390	311.712	24.74	0.18	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.40150		18.40150		18.47790	18.47790		20.55	0.00	0.00	0	2,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.10726		102.10726		102.39987	102.39987			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.33694		99.33694		99.64026	99.64026			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			98.21055		98.21055		98.52235	98.52235			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.13588		100.13588		100.14391	100.14391			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.16186		100.16186		100.17491	100.17491			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.90923		99.90923		99.92982	99.92982			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.50910		100.50910		100.54711	100.54711			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.95635		99.95635		99.99502	99.99502			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.81002		99.81002		99.84100	99.84100			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.35622		100.35622		100.51198	100.51198			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			99.83962		99.83962		100.00930	100.00930			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			99.28731		99.28731		99.47035	99.47035			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			484.79100		484.79100		484.26600	484.26600			0.00	24,239,550.00	5	22.00
AL37	On 03/11/2016	Index Future			494.16100		494.16100		493.63700	493.63700			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			557.13000		557.13000		555.87800	555.87800			0.00	5,571,300.00	1	9.00
AL7T	On 03/11/2016	Index Future			567.89800		567.89800		566.63600	566.63600			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			506.11900		506.11900		504.62600	504.62600			0.00	0.00	0	627.00
ALBI	On 03/11/2016	Index Future			515.90100		515.90100		514.39200	514.39200			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future			526.32500		526.32500		524.77400	524.77400			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.08300		11.08300		11.15900	11.15900		16.45	0.00	5,430,670.00	490	7,644.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.26060		11.26060		11.34360	11.34360		16.64	0.00	0.00	0	1,432.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.43540		11.43540		11.52050	11.52050		16.72	0.00	228,708.00	20	400.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.60270		11.60270		11.68940	11.68940		16.70	0.00	0.00	0	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		11.79610	11.79610		11.76920	11.76920		16.19	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future		12.03100	12.03100		12.00620	12.00620		16.40	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future		15.64320	15.64320		15.60560	15.60560		19.27	0.00	0.00	0	5,055.00
CHF / R	On 19/09/2016	Foreign Exchange Future		16.03410	16.03410		15.99200	15.99200		20.06	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future		2.30660	2.30660		2.31430	2.31430		19.32	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future		2.34030	2.34030		2.34960	2.34960		19.67	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.32010	2.32010		2.32830	2.32830		21.03	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.37470	2.37470		2.38370	2.38370		21.46	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		131.46684	131.46684		131.42856	131.42856			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future		132.32069	132.32069		132.28502	132.28502			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		10.71094	78.05806		10.76350	77.73024			0.00	702,522.54	9	8,932.00
ES33	On 03/11/2016	Bond Future		10.79624	75.75773		10.85025	75.42550			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future		10.87752	77.28938		10.93364	76.94879			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		10.87600	82.04674		10.92856	81.67684			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future		10.96059	79.35288		11.01463	78.97795			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		504.93300	504.93300		503.55300	503.55300			0.00	60,591,960.00	12	463.00
GOVI	On 03/11/2016	GOVI		514.69200	514.69200		513.29700	513.29700			0.00	0.00	0	146.00
GOVI	On 02/02/2017	GOVI		525.09100	525.09100		523.65800	523.65800			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	1.94830	1.94830	1.95040	1.95040	19.60	0.00	0.00	0	0.00	0	0.00	
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.98840	1.98840	1.99080	1.99080	19.83	0.00	0.00	0	0.00	0	0.00	
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.02490	2.02490	2.02750	2.02750	20.11	0.00	0.00	0	0.00	0	0.00	
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.05820	2.05820	2.06110	2.06110	20.03	0.00	0.00	0	0.00	0	0.00	
I2025	On 04/08/2016	Bond Future	127.39442	127.39442	127.56311	127.56311	0.00	0.00	0.00	0	2,704.00	0	0.00	
I2025	On 03/11/2016	Bond Future	129.84021	129.84021	130.01521	130.01521	0.00	0.00	0.00	0	0.00	0	0.00	
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00	0	0.00	
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00	0	0.00	
I2033	On 04/08/2016	Bond Future	108.41603	108.41603	108.38584	108.38584	0.00	975,744.27	9	3,924.00	0	0.00		
I2033	On 03/11/2016	Bond Future	109.47473	109.47473	109.44651	109.44651	0.00	0.00	0	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	0	0.00		
I2038	On 04/08/2016	Bond Future	135.22065	135.22065	135.18237	135.18237	0.00	6,220,149.90	46	22,289.00	0	0.00		
I2038	On 03/11/2016	Bond Future	137.81651	137.81651	137.78112	137.78112	0.00	0.00	0	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	0	0.00		
I2046	On 04/08/2016	Bond Future	135.41966	135.41966	136.11622	136.11622	0.00	7,583,500.96	56	16,290.00	0	0.00		
I2046	On 03/11/2016	Bond Future	136.50871	136.50871	137.22198	137.22198	0.00	0.00	0	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	0	0.00		
I2050	On 04/08/2016	Bond Future	144.02535	144.02535	143.98424	143.98424	0.00	6,913,216.80	48	20,765.00	0	0.00		
I2050	On 03/11/2016	Bond Future	146.79040	146.79040	146.75212	146.75212	0.00	0.00	0	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	0	0.00		
IGOV	On 04/08/2016	Index Future	248.02700	248.02700	248.04700	248.04700	0.00	4,960,540.00	2	1,033.00	0	23.00		
IGOV	On 03/11/2016	Index Future	252.84100	252.84100	252.86700	252.86700	0.00	0.00	0	0.00	0	0.00		
IGOV	On 02/02/2017	Index Future	257.97000	257.97000	257.99100	257.99100	0.00	0.00	0	0.00	0	0.00		
ILBI	On 04/08/2016	Index Future	672.27200	672.27200	672.21600	672.21600	0.00	0.00	0	157.00	0	0.00		
ILBI	On 03/11/2016	Index Future	685.10800	685.10800	685.05100	685.05100	0.00	0.00	0	0.00	0	0.00		
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.31000	92.69000	7.33000	92.67000	0.00	0.00	0	0.00	0	0.00		
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.39000	92.61000	7.41000	92.59000	0.00	0.00	0	0.00	0	0.00		
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.45000	92.55000	7.47000	92.53000	0.00	0.00	0	0.00	0	0.00		
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.52000	92.48000	7.54000	92.46000	0.00	0.00	0	0.00	0	0.00		
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.57000	92.43000	7.59000	92.41000	0.00	0.00	0	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	0	0.00		
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.76000	92.24000	7.78000	92.22000	0.00	0.00	0	0.00	0	0.00		
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.91000	92.09000	7.93000	92.07000	0.00	0.00	0	0.00	0	0.00		
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.01000	91.99000	8.03000	91.97000	0.00	0.00	0	0.00	0	0.00		
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.09000	91.91000	8.11000	91.89000	0.00	0.00	0	0.00	0	0.00		
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.17000	91.83000	8.19000	91.81000	0.00	0.00	0	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 20/03/2018	Jibar Tradeable Future			8.22000		91.78000		8.24000	91.76000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.14940		0.14940		0.14960	0.14960			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.14960		0.14960		0.14910	0.14910			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14990		0.14990		0.14990	0.14990			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.07330		0.07330		0.07470	0.07470			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06490		0.06490		0.06960	0.06960			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.06060		0.06060		0.06470	0.06470			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.32000		10.32000		10.30900	10.30900		17.82	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.47340		10.47340		10.46820	10.46820		18.01	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.62610		10.62610		10.62250	10.62250		18.05	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.38200		1.38200		1.37900	1.37900			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.39820		1.39820		1.39550	1.39550			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.41330		1.41330		1.41040	1.41040			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.42440		1.42440		1.42140	1.42140			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.14100		1.14100		1.14420	1.14420			0.00	0.00	0	13,435.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.14480		1.14480		1.14780	1.14780			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.14860		1.14860		1.15160	1.15160			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			9.18844		110.05892		9.22543	109.80116		10.55	0.00	3,411,826.52	31	89,471.00
R186	On 04/08/2016	Bond Future	9.25	Put	2,009.95000		2.00995		2,143.83000	2.14383	2,009.950	10.55	0.46	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.40	Put	1,570.53000		1.57053		1,685.39000	1.68539	1,570.530	10.64	0.39	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	1,103.60000		1.10360		1,194.51000	1.19451	1,103.600	10.76	0.30	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	501.84000		0.50184		553.35000	0.55335	501.840	10.99	0.16	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.24005		112.16344		9.27811	111.90351		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			299.33027		299.33027		299.24636	299.24636			0.00	3,292,632.97	11	1,878.00
R197	On 03/11/2016	Bond Future			305.07679		305.07679		304.99858	304.99858			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			250.31127		250.31127		250.06865	250.06865		8.51	0.00	26,282,683.35	105	37,085.00
R202	On 03/11/2016	Bond Future			255.11695		255.11695		254.87555	254.87555			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 04/08/2016	Bond Future			8.95882		97.52888		8.98567	97.40284		7.83	0.00	0.00	0	6,473.00

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 03/11/2016	Bond Future		9.01664	95.46211		9.04433	95.33604		7.86	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future		9.06425	97.39181		9.09391	97.26108		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		7.89247	103.67438		7.92371	103.64201		1.29	0.00	0.00	0	58,097.00
R203	On 03/11/2016	Bond Future		7.91489	101.48454		7.95247	101.45406		1.09	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future		7.82500	103.53615		7.88276	103.50279		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		9.58759	88.34274		9.63475	88.02091			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future		9.64036	90.03216		9.68875	89.70633			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		9.71629	91.28686		9.76335	90.94573		14.10	0.00	0.00	0	7,553.00
R2032	On 03/11/2016	Bond Future		9.77273	88.87323		9.82100	88.52777		14.42	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		9.82172	90.67019		9.87184	90.31575		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		9.77276	96.30053		9.82488	95.88562			0.00	0.00	0	5,341.00
R2035	On 03/11/2016	Bond Future		9.82853	93.63953		9.88197	93.21904			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		9.84152	88.50154		9.89369	88.08985		16.23	0.00	5,310,092,400.00	60,000	41,343.00
R2037	On 03/11/2016	Bond Future		9.89382	90.19401		9.94726	89.77663		15.89	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		9.93979	87.76063		9.99512	87.33282		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		8.30480	100.43470		8.33342	100.37462		3.07	0.00	0.00	0	34,911.00
R204	On 03/11/2016	Bond Future		8.36238	102.35519		8.39335	102.29644		2.73	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		8.38743	100.38177		8.42420	100.31961		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		9.90686	92.03119		9.95903	91.59290		16.88	0.00	0.00	0	812.00
R2040	On 03/11/2016	Bond Future		9.95962	93.79115		10.01306	93.34673		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		9.94075	89.08733		9.99288	88.64834		17.55	0.00	0.00	0	20,486.00
R2044	On 03/11/2016	Bond Future		9.99250	90.79103		10.04588	90.34585		17.19	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		10.03834	88.24451		10.09354	87.78838		17.71	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

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
R2048	On 04/08/2016	Bond Future			9.93581		92.49251		9.98784	92.04619		17.28	0.00	5,553,157,807.89	60,039	59,364.00
R2048	On 03/11/2016	Bond Future			9.98939		89.82206		10.04268	89.36950		17.74	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			10.03797		91.63799		10.09310	91.17426		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			8.58422		96.61085		8.61751	96.51610		4.51	0.00	0.00	0	76,765.00
R207	On 02/02/2017	Bond Future			8.68374		96.80496		8.72325	96.70677		4.07	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,647.21000		1.64721	1,594.04000	1.59404	1,647.210		4.10	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 04/08/2016	Bond Future			8.72017		95.03226		8.74744	94.93469		5.91	0.00	22,142,516.58	233	48,590.00
R208	On 03/11/2016	Bond Future			8.77864		93.44646		8.80704	93.34935		5.82	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.82143		95.33559		8.85247	95.23443		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			9.70871		72.14966		9.76066	71.80608		16.17	0.00	1,082,244.90	15	54,884.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,348.40000		1.34840	1,237.69000	1.23769	1,348.400		16.01	0.37	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,889.41000		1.88941	1,747.29000	1.74729	1,889.410		16.10	0.46	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,259.15000		2.25915	2,444.42000	2.44442	2,259.150		16.15	0.49	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	856.82000		0.85682	954.30000	0.95430	856.820		16.64	0.24	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,031.12000		6.03112	5,750.83000	5.75083	6,031.120		16.90	0.85	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.75721		70.37841		9.81037	70.03001		16.62	0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.79897		71.80134		9.85388	71.44436		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			187.76920		187.76920		187.71698	187.71698			0.00	0.00	0	1,391.00
R210	On 03/11/2016	Bond Future			189.08373		189.08373		189.03503	189.03503			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			139.74238		139.74238		139.70827	139.70827			0.00	279,484.76	2	64.00
R211	On 03/11/2016	Bond Future			142.42524		142.42524		142.39392	142.39392			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 04/08/2016	Bond Future		146.05513	146.05513		146.01449	146.01449			0.00	1,752,661.56	12	3,892.00
R212	On 03/11/2016	Bond Future		148.85923	148.85923		148.82142	148.82142			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		9.61565	82.82454		9.66261	82.51522		13.88	0.00	0.00	0	44,354.00
R213	On 03/11/2016	Bond Future		9.66925	80.85710		9.71738	80.54388		14.21	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future		9.71684	82.49164		9.76682	82.17024		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		9.84295	72.11864		9.89488	71.76561		16.86	0.00	0.00	0	30,123.00
R214	On 04/08/2016	Bond Future	8.55	Call	130.69000	0.13069	115.60000	0.11560	130.690	16.37	0.06	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	909.08000	0.90908	828.46000	0.82846	909.080	16.64	0.27	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,148.48000	4.14848	3,913.98000	3.91398	4,148.480	17.36	0.71	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,021.65000	9.02165	8,694.41000	8.69441	9,021.650	17.76	0.94	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future		9.89344	70.20011		9.94658	69.84205		17.36	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future		9.93883	71.61928		9.99372	71.25249		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		26,769.51000	26,769.51000		26,845.80000	26,845.80000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future		27,311.82000	27,311.82000		27,395.61000	27,395.61000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		11.02990	11.02990		11.07350	11.07350		17.41	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		11.23340	11.23340		11.28050	11.28050		17.50	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.08150	5.08150		5.07740	5.07740		15.72	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.05200	5.05200		5.04950	5.04950		15.82	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.48600	1.48600		1.49110	1.49110			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.41370	1.41370		1.41960	1.41960			0.00	0.00	0	0.00

Total for Derivatives : **12,458,720,077.39** **253,455** **3,794,851.00**

Grand Total: **12,458,720,077.39** **253,455** **3,794,851.00**