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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/05/2016

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 18/05/2016	Any day expiry	15.85210	15.85210		15.55230	15.55230		42.15	0.00	39,630,250.00	2,500	0.00	
\$ / R	On 19/05/2016	Any day expiry	15.74450	15.74450		15.55230	15.55230		42.12	0.00	0.00	0	0.00	
\$ / R	On 20/05/2016	Any day expiry	15.74450	15.74450		15.55230	15.55230		34.14	0.00	0.00	0	4,700.00	
\$ / R	On 23/05/2016	Any day expiry	15.75080	15.75080		15.56150	15.56150		26.18	0.00	0.00	0	0.00	
\$ / R	On 24/05/2016	Any day expiry	15.75390	15.75390		15.56460	15.56460		25.77	0.00	0.00	0	0.00	
\$ / R	On 24/05/2016	Any day expiry	14.48	Put	4.10760	0.00411	5.34640	0.00535	4.108	31.53	0.02	0.00	0	1,000.00
\$ / R	On 24/05/2016	Any day expiry	15.66	Call	256.86620	0.25687	165.28330	0.16528	256.866	25.71	0.58	0.00	0	2,500.00
\$ / R	On 24/05/2016	Any day expiry	15.67	Put	167.40100	0.16740	266.68870	0.26669	167.401	25.71	0.43	0.00	0	3,000.00
\$ / R	On 25/05/2016	Any day expiry			15.75700	15.75700	15.56770	15.56770	25.46	0.00	0.00	0	285.00	
\$ / R	On 25/05/2016	Any day expiry	15.74	Call	229.94200	0.22994	0.00000	0.00000	229.942	25.44	0.52	20,431,818.00	2,500	2,500.00
\$ / R	On 27/05/2016	Any day expiry			15.76330	15.76330	15.57340	15.57340	25.01	0.00	0.00	0	1,000.00	
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	33.19	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	0.52370	0.00052	0.88730	0.00089	0.524	34.72	0.00	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	14.25	Put	4.59570	0.00460	6.29650	0.00630	4.596	30.55	0.02	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	116.44290	0.11644	71.68920	0.07169	116.443	25.99	0.29	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	30.48530	0.03049	17.61120	0.01761	30.485	27.74	0.10	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R		On 30/05/2016	Any day expiry		15.77150	15.77150	15.58140	15.58140		23.40	0.00	0.00	0	930.00
\$ / R		On 31/05/2016	Any day expiry		15.77430	15.77430	15.58410	15.58410		23.40	0.00	0.00	0	3,550.00
\$ / R	14.50	Put	On 31/05/2016	Any day expiry	11.97050	0.01197	16.53200	0.01653	11.970	25.59	0.04	0.00	0	1,000.00
\$ / R	15.57	Call	On 31/05/2016	Any day expiry	387.41160	0.38741	279.30050	0.27930	387.412	23.16	0.63	0.00	0	5,000.00
\$ / R		On 01/06/2016	Any day expiry		15.77700	15.77700	15.58680	15.58680		23.40	0.00	0.00	0	0.00
\$ / R	14.53	Put	On 01/06/2016	Any day expiry	14.07470	0.01407	20.73510	0.02074	14.075	24.97	0.04	0.00	0	18,400.00
\$ / R	14.68	Call	On 01/06/2016	Any day expiry	1,116.57560	1.11658	936.07020	0.93607	1,116.576	24.04	0.94	0.00	0	18,400.00
\$ / R		On 06/06/2016	Any day expiry		15.79070	15.79070	15.60020	15.60020		22.84	0.00	0.00	0	0.00
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	0.07890	0.00008	0.02070	0.00002	0.079	32.93	0.00	0.00	0	1,000.00
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	517.30070	0.51730	395.92250	0.39592	517.301	22.40	0.67	0.00	0	1,000.00
\$ / R		On 07/06/2016	Any day expiry		15.79350	15.79350	15.60290	15.60290		22.87	0.00	0.00	0	0.00
\$ / R	14.52	Put	On 07/06/2016	Any day expiry	20.20880	0.02021	29.72480	0.02972	20.209	22.87	0.06	0.00	0	1,000.00
\$ / R		On 08/06/2016	Any day expiry		15.79620	15.79620	15.60560	15.60560		22.89	0.00	0.00	0	300.00
\$ / R	14.60	Put	On 08/06/2016	Any day expiry	26.38150	0.02638	38.81010	0.03881	26.382	22.51	0.07	0.00	0	8,219.00
\$ / R	14.75	Put	On 08/06/2016	Any day expiry	38.50220	0.03850	56.07290	0.05607	38.502	22.27	0.10	0.00	0	1,000.00
\$ / R	15.78	Call	On 08/06/2016	Any day expiry	353.61430	0.35361	263.26760	0.26327	353.614	22.87	0.52	0.00	0	8,219.00
\$ / R		On 09/06/2016	Any day expiry		15.79900	15.79900	15.60820	15.60820		22.91	0.00	0.00	0	264.00
\$ / R		On 13/06/2016	Foreign Exchange Future		15.80990	15.80990	15.61900	15.61900		22.51	0.00	1,745,460,389.70	110,403	620,771.00
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	0.22250	0.00022	0.24590	0.00025	0.223	30.87	0.00	0.00	0	330.00
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	0.94720	0.00095	1.03340	0.00103	0.947	27.61	0.00	0.00	0	6,600.00
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	1.10200	0.00110	1.21110	0.00121	1.102	27.16	0.00	0.00	0	750.00
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	1.54740	0.00155	1.72960	0.00173	1.547	26.15	0.00	0.00	0	700.00
\$ / R	13.50	Call	On 13/06/2016	Foreign Exchange Future	2,312.49850	2.31250	2,121.98430	2.12198	2,312.499	24.64	0.99	0.00	0	53,633.00
\$ / R	13.50	Put	On 13/06/2016	Foreign Exchange Future	2.59850	0.00260	2.98430	0.00298	2.599	24.64	0.01	0.00	0	545.00
\$ / R	13.53	Put	On 13/06/2016	Foreign Exchange Future	2.73860	0.00274	3.15410	0.00315	2.739	24.49	0.01	0.00	0	36,230.00
\$ / R	14.00	Put	On 13/06/2016	Foreign Exchange Future	6.35160	0.00635	7.66790	0.00767	6.352	22.12	0.02	0.00	0	62,394.00
\$ / R	14.10	Put	On 13/06/2016	Foreign Exchange Future	7.63350	0.00763	10.11900	0.01012	7.634	21.62	0.02	0.00	0	50.00
\$ / R	14.20	Put	On 13/06/2016	Foreign Exchange Future	9.19820	0.00920	14.27410	0.01427	9.198	21.12	0.03	0.00	0	5,150.00
\$ / R	14.25	Put	On 13/06/2016	Foreign Exchange Future	10.88400	0.01088	16.83310	0.01683	10.884	21.14	0.03	0.00	0	28,500.00
\$ / R	14.40	Put	On 13/06/2016	Foreign Exchange Future	17.58650	0.01759	26.87110	0.02687	17.587	21.20	0.05	0.00	0	33,000.00
\$ / R	14.45	Put	On 13/06/2016	Foreign Exchange Future	20.47190	0.02047	31.13380	0.03113	20.472	21.22	0.05	0.00	0	500.00
\$ / R	14.46	Call	On 13/06/2016	Foreign Exchange Future	1,370.99360	1.37099	1,191.04810	1.19105	1,370.994	21.23	0.95	0.00	0	500.00
\$ / R	14.50	Put	On 13/06/2016	Foreign Exchange Future	23.73770	0.02374	35.92280	0.03592	23.738	21.25	0.06	0.00	0	66,600.00
\$ / R	14.70	Call	On 13/06/2016	Foreign Exchange Future	1,151.23970	1.15124	980.19420	0.98019	1,151.240	21.33	0.90	0.00	0	50.00
\$ / R	14.78	Call	On 13/06/2016	Foreign Exchange Future	1,080.69280	1.08069	913.46400	0.91346	1,080.693	21.37	0.89	0.00	0	23,510.00
\$ / R	14.80	Put	On 13/06/2016	Foreign Exchange Future	53.40350	0.05340	78.09870	0.07810	53.404	21.37	0.12	0.00	0	26,500.00
\$ / R	14.85	Put	On 13/06/2016	Foreign Exchange Future	60.39020	0.06039	87.96170	0.08796	60.390	21.40	0.13	0.00	0	8,000.00
\$ / R	14.93	Call	On 13/06/2016	Foreign Exchange Future	952.92280	0.95292	794.59560	0.79460	952.923	21.43	0.85	0.00	0	330.00
\$ / R	14.96	Put	On 13/06/2016	Foreign Exchange Future	78.24780	0.07825	112.82170	0.11282	78.248	21.44	0.16	0.00	0	5,250.00
\$ / R	14.97	Put	On 13/06/2016	Foreign Exchange Future	80.05160	0.08005	115.30610	0.11531	80.052	21.45	0.16	0.00	0	35,000.00
\$ / R	15.00	Call	On 13/06/2016	Foreign Exchange Future	895.55240	0.89555	741.99470	0.74199	895.552	21.46	0.83	0.00	0	56,883.00
\$ / R	15.00	Put	On 13/06/2016	Foreign Exchange Future	85.65240	0.08565	122.99470	0.12299	85.652	21.46	0.17	1,289,335.95	500	34,400.00
\$ / R	15.10	Call	On 13/06/2016	Foreign Exchange Future	817.41200	0.81741	670.21830	0.67022	817.412	21.59	0.80	0.00	0	17,283.00
\$ / R	15.60	Call	On 13/06/2016	Foreign Exchange Future	486.26270	0.48626	375.87260	0.37587	486.263	22.25	0.60	0.00	0	33,000.00

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	15.75	Call	407.71650	0.40772	311.66220	0.31166	407.717	22.44	0.54	0.00	0	7,020.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	340.42010	0.34042	256.66100	0.25666	340.420	22.74	0.47	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	301.21090	0.30121	224.72010	0.22472	301.211	22.97	0.43	0.00	0	650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	491.31090	0.49131	605.72010	0.60572	491.311	22.97	0.57	0.00	0	44,105.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	265.83940	0.26584	196.25480	0.19625	265.839	23.20	0.40	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	225.20300	0.22520	164.00320	0.16400	225.203	23.50	0.35	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	666.73300	0.66673	798.26700	0.79827	666.733	23.57	0.66	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	205.65080	0.20565	148.67360	0.14867	205.651	23.66	0.33	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	195.16390	0.19516	140.50530	0.14051	195.164	23.75	0.31	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	847.94190	0.84794	992.57960	0.99258	847.942	24.12	0.74	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	151.61130	0.15161	106.78570	0.10679	151.611	24.19	0.26	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	968.83430	0.96883	1,120.44920	1.12045	968.834	24.45	0.78	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	125.21160	0.12521	86.82740	0.08683	125.212	24.49	0.22	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	86.83340	0.08683	58.69910	0.05870	86.833	25.03	0.16	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	84.39150	0.08439	56.93910	0.05694	84.391	25.07	0.16	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	78.56760	0.07857	52.75860	0.05276	78.568	25.17	0.15	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,268.66760	1.26867	1,433.75860	1.43376	1,268.668	25.17	0.85	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	72.08220	0.07208	48.12950	0.04813	72.082	25.30	0.14	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	69.03380	0.06903	45.96480	0.04596	69.034	25.36	0.13	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	17.29250	0.01729	10.22610	0.01023	17.293	26.99	0.04	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	15.48390	0.01548	9.08330	0.00908	15.484	27.10	0.04	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	13.64400	0.01364	7.93110	0.00793	13.644	27.24	0.03	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	13.21880	0.01322	7.66640	0.00767	13.219	27.27	0.03	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	8.08450	0.00808	4.52680	0.00453	8.085	27.78	0.02	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	6.68220	0.00668	3.69150	0.00369	6.682	27.98	0.02	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	3.76810	0.00377	2.85140	0.00285	3.768	28.85	0.01	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.81270	15.81270	15.62160	15.62160		22.53	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	27.69670	0.02770	41.93470	0.04193	27.697	21.09	0.07	0.00	0	1,000.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	277.86800	0.27787	206.56470	0.20656	277.868	23.19	0.40	0.00	0	10,000.00
\$ / R	On 15/06/2016	Any day expiry			15.81540	15.81540	15.62430	15.62430		22.55	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry			15.82090	15.82090	15.62970	15.62970		22.48	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry	15.60	Put	298.27910	0.29828	378.68120	0.37868	298.279	22.21	0.40	0.00	0	15,000.00
\$ / R	On 21/06/2016	Any day expiry			15.83270	15.83270	15.64120	15.64120		22.18	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	40.61710	0.04062	60.03070	0.06003	40.617	20.62	0.09	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			15.84350	15.84350	15.65180	15.65180		22.15	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	164.62890	0.16463	216.56910	0.21657	164.629	21.22	0.25	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	192.02570	0.19203	143.34400	0.14334	192.026	23.80	0.27	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.85790	15.85790	15.66590	15.66590		21.85	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	0.36470	0.00036	0.41640	0.00042	0.365	28.56	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	8.39120	0.00839	9.90370	0.00990	8.391	23.38	0.02	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	55.16890	0.05517	77.47140	0.07747	55.169	20.42	0.10	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	215.69520	0.21570	163.91500	0.16392	215.695	23.43	0.29	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	138.08270	0.13808	102.38640	0.10239	138.083	24.26	0.20	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			15.86150	15.86150	15.66940	15.66940		21.86	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/06/2016	Any day expiry		15.86510	15.86510		15.67290	15.67290		21.84	0.00	0.00	0	1,072.00
\$ / R	On 05/07/2016	Any day expiry		15.88300	15.88300		15.69060	15.69060		21.57	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	69.35200	0.06935	94.28020	0.09428	69.352	20.21	0.12	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry		15.90820	15.90820		15.71520	15.71520		21.47	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	15.04	Put	171.15280	0.17115	218.36650	0.21837	171.153	20.33	0.23	0.00	0	12,000.00
\$ / R	On 15/07/2016	Any day expiry		15.91900	15.91900		15.72580	15.72580		21.48	0.00	0.00	0	370.00
\$ / R	On 26/07/2016	Any day expiry		15.95590	15.95590		15.76200	15.76200		21.33	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,007.78660	1.00779	1,136.10480	1.13610	1,007.787	22.48	0.64	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	105.60250	0.10560	82.81830	0.08282	105.603	25.21	0.13	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry		15.95910	15.95910		15.76520	15.76520		21.35	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	1.84100	0.00184	2.07500	0.00208	1.841	25.87	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	21.25730	0.02126	25.61290	0.02561	21.257	21.57	0.03	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	246.65230	0.24665	199.67430	0.19967	246.652	23.44	0.26	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	193.36830	0.19337	154.88330	0.15488	193.368	24.03	0.21	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry		15.96230	15.96230		15.76830	15.76830		21.35	0.00	0.00	0	265.00
\$ / R	On 05/08/2016	Any day expiry		15.98760	15.98760		15.79360	15.79360		21.29	0.00	0.00	0	1,900.00
\$ / R	On 05/08/2016	Any day expiry	15.00	Put	213.96990	0.21397	259.58720	0.25959	213.970	20.13	0.23	0.00	0	5,000.00
\$ / R	On 11/08/2016	Any day expiry		16.00660	16.00660		15.81250	15.81250		21.26	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	7.79160	0.00779	8.72970	0.00873	7.792	21.99	0.01	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	898.27330	0.89827	777.26850	0.77727	898.273	20.61	0.64	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry		16.01920	16.01920		15.82520	15.82520		21.18	0.00	0.00	0	105.00
\$ / R	On 16/08/2016	Any day expiry		16.02240	16.02240		15.82830	15.82830		21.19	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	771.42550	0.77143	663.46340	0.66346	771.426	20.94	0.57	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry		16.02560	16.02560		15.83150	15.83150		21.28	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	577.05230	0.57705	664.52360	0.66452	577.052	20.99	0.44	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	282.21360	0.28221	235.55350	0.23555	282.214	23.53	0.26	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry		16.02870	16.02870		16.01100	16.01100		21.28	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	690.11730	0.69012	0.00000	0.00000	690.117	21.23	0.53	42,076,908.00	5,000	5,000.00
\$ / R	On 26/08/2016	Any day expiry		16.05450	16.05450		15.86030	15.86030		21.26	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	4.61980	0.00462	4.69580	0.00470	4.620	24.40	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	32.39420	0.03239	39.51530	0.03952	32.394	20.13	0.04	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	263.70550	0.26371	220.52600	0.22053	263.705	23.96	0.24	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	228.86170	0.22886	190.75830	0.19076	228.862	24.29	0.21	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry		16.06440	16.06440		15.87000	15.87000		21.15	0.00	0.00	0	2,467.00
\$ / R	On 06/09/2016	Any day expiry		16.09060	16.09060		15.89570	15.89570		21.18	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry		16.09720	16.09720		15.90220	15.90220		21.19	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	55.95800	0.05596	69.20120	0.06920	55.958	19.57	0.07	0.00	0	36,130.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	384.55050	0.38455	329.05180	0.32905	384.551	23.08	0.31	0.00	0	36,130.00
\$ / R	On 09/09/2016	Any day expiry		16.10050	16.10050		15.90540	15.90540		21.21	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry		16.11360	16.11360		15.91830	15.91830		21.15	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	265.56350	0.26556	311.79180	0.31179	265.563	19.85	0.24	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	187.57110	0.18757	157.72760	0.15773	187.571	25.06	0.16	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry		16.12020	16.12020		15.92470	15.92470		21.17	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future		16.13330	16.13330		15.93760	15.93760		21.18	0.00	73,003,182.50	4,525	186,667.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	24.86650		0.02487		30.54970	0.03055	24.867	19.13	0.03	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	54.19360		0.05419		66.08410	0.06608	54.194	19.28	0.07	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	163.47260		0.16347		195.62800	0.19563	163.473	19.55	0.16	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	1,717.74990		1.71775		1,557.53470	1.55753	1,717.750	19.60	0.82	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	184.44990		0.18445		219.93470	0.21993	184.450	19.60	0.18	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	207.65310		0.20765		246.25740	0.24626	207.653	19.67	0.19	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	1,422.50370		1.42250		1,275.42190	1.27542	1,422.504	19.86	0.75	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	516.18610		0.51619		592.56330	0.59256	516.186	20.42	0.37	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	563.36610		0.56337		0.00000	0.00000	563.366	20.56	0.39	3,858,442.25	635	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	737.63520		0.73764		645.14440	0.64514	737.635	21.36	0.50	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	649.00880		0.64901		565.18860	0.56519	649.009	21.72	0.45	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	605.36440		0.60536		0.00000	0.00000	605.364	21.91	0.43	9,072,856.25	1,270	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	598.90990		0.59891		520.22100	0.52022	598.910	21.94	0.43	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	586.20270		0.58620		508.84120	0.50884	586.203	22.00	0.42	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	499.29110		0.49929		432.41460	0.43241	499.291	22.46	0.37	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	384.47440		0.38447		331.20580	0.33121	384.474	23.28	0.30	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	346.82410		0.34682		296.93330	0.29693	346.824	23.60	0.27	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	135.48760		0.13549		118.26630	0.11827	135.488	26.24	0.12	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.16280		16.16280		15.96660	15.96660		21.17	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	6.78650		0.00679		6.50050	0.00650	6.786	22.61	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	42.09660		0.04210		51.45340	0.05145	42.097	18.99	0.05	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	287.27260		0.28727		245.90610	0.24591	287.273	24.28	0.23	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	265.09070		0.26509		226.55360	0.22655	265.091	24.50	0.21	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.25480		16.25480		16.05670	16.05670		21.18	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	9.14170		0.00914		9.21710	0.00922	9.142	21.70	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	45.30270		0.04530		64.69010	0.06469	45.303	17.95	0.05	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	299.30040		0.29930		259.54450	0.25954	299.300	24.69	0.21	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	289.19050		0.28919		250.65190	0.25065	289.190	24.80	0.21	0.00	0	150.00
\$ / R	On 07/11/2016	Any day expiry			16.29420		16.29420		16.09530	16.09530		21.18	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	337.91060		0.33791		387.63420	0.38763	337.911	19.73	0.24	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	920.23600		0.92024		822.63740	0.82264	920.236	21.27	0.52	0.00	0	8,695.00
\$ / R	On 28/11/2016	Any day expiry			16.36360		16.36360		16.16340	16.16340		21.16	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	13.23970		0.01324		12.57090	0.01257	13.240	21.19	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	63.27850		0.06328		81.98700	0.08199	63.279	18.11	0.06	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	311.32830		0.31133		273.07970	0.27308	311.328	25.17	0.20	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.41730		16.41730		16.21590	16.21590		21.18	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.43410		16.43410		16.23240	16.23240		21.20	0.00	411,854,980.10	25,061	59,432.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	13.65310		0.01365		13.64720	0.01365	13.653	20.44	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	42.07690		0.04208		59.76980	0.05977	42.077	17.36	0.04	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	52.99330		0.05299		73.08440	0.07308	52.993	17.56	0.05	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	68.05980		0.06806		91.03330	0.09103	68.060	17.79	0.07	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	92.72560		0.09273		119.67880	0.11968	92.726	18.10	0.08	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	140.75280		0.14075		173.78950	0.17379	140.753	18.56	0.12	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	254.19480		0.25419		293.32440	0.29332	254.195	19.33	0.18	0.00	0	23,489.00

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	14.63	Put	288.30400		0.28830	328.97020	0.32897	288.304	19.45	0.20	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	306.89060		0.30689	349.30650	0.34931	306.891	19.49	0.21	0.00	0	4,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	334.80950		0.33481	379.76700	0.37977	334.809	19.55	0.22	0.00	0	40,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	367.39800		0.36740	415.21040	0.41521	367.398	19.61	0.24	0.00	0	100.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	389.17200		0.38917	438.83630	0.43884	389.172	19.65	0.25	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	395.54430		0.39554	445.73860	0.44574	395.544	19.66	0.25	0.00	0	27,368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	462.94270		0.46294	520.03750	0.52004	462.943	19.77	0.28	0.00	0	6,985.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	466.49240		0.46649	524.16380	0.52416	466.492	19.77	0.28	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,572.72380		1.57272	1,438.45370	1.43845	1,572.724	19.91	0.69	0.00	0	81,095.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	538.62380		0.53862	606.05370	0.60605	538.624	19.91	0.31	0.00	0	31,590.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	1,515.46000		1.51546	1,384.21200	1.38421	1,515.460	20.04	0.68	0.00	0	750.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	581.36000		0.58136	651.81200	0.65181	581.360	20.04	0.32	0.00	0	69,895.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	612.35420		0.61235	684.91460	0.68491	612.354	20.12	0.33	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	720.37090		0.72037	799.79440	0.79979	720.371	20.40	0.37	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.86	Put	750.08650		0.75009	0.00000	0.00000	750.086	20.48	0.38	142,363,935.92	22,600	22,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	821.82140		0.82182	907.09200	0.90709	821.821	20.65	0.40	0.00	0	32,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	930.00700		0.93001	1,020.98410	1.02098	930.007	20.90	0.43	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,086.27210		1.08627	1,185.27380	1.18527	1,086.272	21.23	0.47	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,122.56980		1.12257	1,223.28560	1.22329	1,122.570	21.30	0.48	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,221.95860		1.22196	1,327.16040	1.32716	1,221.959	21.50	0.50	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	916.01300		0.91601	823.81350	0.82381	916.013	21.68	0.48	0.00	0	4,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	888.62320		0.88862	799.03160	0.79903	888.623	21.78	0.47	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	875.24600		0.87525	0.00000	0.00000	875.246	21.83	0.46	779,576.49	100	100.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	871.99100		0.87199	783.95590	0.78396	871.991	21.84	0.46	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	674.11400		0.67411	0.00000	0.00000	674.114	22.80	0.37	279,337,283.68	45,200	22,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	666.83760		0.66684	595.80840	0.59581	666.838	22.84	0.37	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	595.78440		0.59578	531.00450	0.53100	595.784	23.24	0.34	0.00	0	1,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	583.01040		0.58301	519.41710	0.51942	583.010	23.31	0.33	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	574.66750		0.57467	511.85490	0.51185	574.668	23.37	0.33	0.00	0	23,489.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	507.29430		0.50729	450.90250	0.45090	507.294	23.81	0.29	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	435.37620		0.43538	386.09380	0.38609	435.376	24.37	0.26	0.00	0	17,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	422.21410		0.42221	374.26220	0.37426	422.214	24.49	0.25	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	419.35700		0.41936	371.69400	0.37169	419.357	24.52	0.25	0.00	0	2,310.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	398.65480		0.39865	353.11090	0.35311	398.655	24.71	0.24	0.00	0	81,095.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	385.54950		0.38555	343.79440	0.34379	385.549	24.83	0.23	0.00	0	10,303.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	340.04160		0.34004	306.65750	0.30666	340.042	25.61	0.21	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	335.89540		0.33590	302.96010	0.30296	335.895	25.71	0.20	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	331.03480		0.33103	298.63030	0.29863	331.035	25.83	0.20	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	320.16320		0.32016	288.94870	0.28895	320.163	26.10	0.19	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	310.62870		0.31063	280.45770	0.28046	310.629	26.35	0.19	0.00	0	600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	305.01390		0.30501	275.46080	0.27546	305.014	26.51	0.18	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	295.62840		0.29563	267.11050	0.26711	295.628	26.78	0.18	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	291.77030		0.29177	263.67890	0.26368	291.770	26.90	0.18	0.00	0	368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	260.98940		0.26099	228.06060	0.22806	260.989	27.95	0.16	0.00	0	32,200.00	

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	21.00	Call	255.99160	0.25599	218.38870	0.21839	255.992	28.15	0.15	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	231.46250	0.23146	196.68670	0.19669	231.463	28.15	0.14	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	225.67440	0.22567	191.57940	0.19158	225.674	28.15	0.14	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.71910	16.71910	16.51090	16.51090		21.20	0.00	103,758,734.60	6,206	10,742.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	539.67740	0.53968	596.84500	0.59684	539.677	19.66	0.27	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	588.67580	0.58868	648.93670	0.64894	588.676	19.75	0.29	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	728.80130	0.72880	797.20100	0.79720	728.801	20.00	0.33	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	746.42020	0.74642	817.14210	0.81714	746.420	20.02	0.34	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,297.76030	1.29776	1,396.34650	1.39635	1,297.760	21.25	0.47	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	771.61320	0.77161	698.25240	0.69825	771.613	23.25	0.36	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	769.41880	0.76942	696.23520	0.69624	769.419	23.26	0.36	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	657.94020	0.65794	593.96150	0.59396	657.940	23.91	0.31	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	593.71070	0.59371	535.25290	0.53525	593.711	24.34	0.29	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	389.89370	0.38989	355.81310	0.35581	389.894	27.40	0.19	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.02460	17.02460	16.80760	16.80760		21.56	0.00	0.00	0	3,300.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	841.06610	0.84107	0.00000	0.00000	841.066	20.19	0.32	15,967,349.94	3,155	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	812.48910	0.81249	0.00000	0.00000	812.489	24.37	0.33	20,310,667.75	3,155	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			17.21760	17.21760	17.00740	17.00740		22.01	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.80990	15.80990	15.61900	15.61900		22.51	0.00	1,486,130.60	94	881.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.13330	16.13330	15.93760	15.93760		21.18	0.00	548,532.20	34	329.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.43410	16.43410	16.23240	16.23240		21.20	0.00	49,302.30	3	42.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.71910	16.71910	16.51090	16.51090		21.20	0.00	0.00	0	51.00
£ / R	On 31/05/2016	Any day expiry			23.05280	23.05280	22.54690	22.54690		17.87	0.00	46,352.00	2	123.00
£ / R	On 13/06/2016	Foreign Exchange Future			23.10540	23.10540	22.59790	22.59790		17.66	0.00	11,021,275.80	477	56,772.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	112.48320	0.11248	49.15740	0.04916	112.483	19.72	0.18	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	7.78760	0.00779	4.58660	0.00459	7.788	23.45	0.02	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			23.53640	23.53640	23.01730	23.01730		20.60	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	222.00960	0.22201	323.28910	0.32329	222.010	19.69	0.16	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	395.06620	0.39507	294.85990	0.29486	395.066	22.25	0.24	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			23.59090	23.59090	23.07000	23.07000		20.42	0.00	8,988,132.90	381	25,208.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	1,694.13500	1.69413	1,374.39420	1.37439	1,694.135	19.81	0.68	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	557.73710	0.55774	430.02150	0.43002	557.737	21.62	0.31	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			24.05050	24.05050	23.51410	23.51410		19.89	0.00	0.00	0	152.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	37.74580	0.03775	41.27100	0.04127	37.746	23.05	0.02	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	51.60720	0.05161	56.89420	0.05689	51.607	19.88	0.03	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	383.19470	0.38319	503.24380	0.50324	383.195	18.69	0.19	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	925.45170	0.92545	1,148.77460	1.14877	925.452	19.23	0.35	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	1,299.13230	1.29913	1,072.31940	1.07232	1,299.132	20.15	0.49	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	631.66780	0.63167	511.26200	0.51126	631.668	21.82	0.28	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			24.49270	24.49270	23.94180	23.94180		19.80	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry			24.72770	24.72770	24.16700	24.16700		19.82	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			24.97180	24.97180	24.40160	24.40160			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
¥ / R	On 13/06/2016	Foreign Exchange Future		0.14432	0.14432		0.14346	0.14346		18.49	0.00	0.00	0	4,799.00
¥ / R	On 19/09/2016	Foreign Exchange Future		0.14776	0.14776		0.14687	0.14687		17.92	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future		0.15107	0.15107		0.15013	0.15013		17.94	0.00	0.00	0	6,041.00
€ / R	On 25/05/2016	Any day expiry		17.78190	17.78190		17.65670	17.65670		24.26	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry		17.79000	17.79000		17.66400	17.66400		24.25	0.00	0.00	0	0.00
€ / R	On 31/05/2016	Any day expiry		17.80360	17.80360		17.67730	17.67730		22.96	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future		17.84820	17.84820		17.72140	17.72140		22.49	0.00	609,962,235.00	34,175	107,460.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	1.28480	0.00128	1.24010	0.00124	1.285	31.40	0.00	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	7.92300	0.00792	9.06220	0.00906	7.923	23.51	0.02	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,899.30430	1.89930	1,774.80420	1.77480	1,899.304	22.09	0.97	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	53.27310	0.05327	65.04960	0.06505	53.273	21.66	0.11	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	113.24580	0.11325	135.62880	0.13563	113.246	21.74	0.19	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	397.18760	0.39719	454.21330	0.45421	397.188	22.44	0.47	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	35.76240	0.03576	27.14560	0.02715	35.762	26.03	0.07	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future		18.27430	18.27430		18.14190	18.14190		21.48	0.00	0.00	0	12,695.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	1,628.31090	1.62831	1,523.31740	1.52332	1,628.311	20.56	0.75	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future		18.67870	18.67870		18.53870	18.53870		21.27	0.00	22,246,331.70	1,191	12,558.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	298.69380	0.29869	318.19010	0.31819	298.694	20.07	0.18	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	428.92240	0.42892	454.93670	0.45494	428.922	20.16	0.23	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	599.72220	0.59972	553.32810	0.55333	599.722	23.46	0.31	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	423.44870	0.42345	388.96190	0.38896	423.449	24.58	0.23	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future		19.07180	19.07180		18.92460	18.92460		21.22	0.00	0.00	0	4,000.00
10Y STND	On 17/12/2025	Interest Rate Swap		103.92510	103.92510		103.41961	103.41961			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		101.21770	101.21770		100.69586	100.69586			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		100.13620	100.13620		99.60650	99.60650			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap		100.17365	100.17365		100.15192	100.15192			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.24670	100.24670		100.20588	100.20588			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		100.04269	100.04269		99.99125	99.99125			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		100.77199	100.77199		100.67198	100.67198			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		100.28420	100.28420		100.15235	100.15235			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		100.21461	100.21461		100.03086	100.03086			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		101.38780	101.38780		101.05788	101.05788			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		100.93456	100.93456		100.58503	100.58503			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		100.44153	100.44153		100.07457	100.07457			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future		478.61300	478.61300		480.19000	480.19000			0.00	0.00	0	22.00
AL37	On 03/11/2016	Index Future		487.85700	487.85700		489.46400	489.46400			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
AL7T	On 04/08/2016	Index Future	545.36000		545.36000		548.74600	548.74600			0.00	0.00	0	10.00
AL7T	On 03/11/2016	Index Future	555.89400		555.89400		559.34400	559.34400			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future	495.91800		495.91800		498.90800	498.90800			0.00	0.00	0	617.00
ALBI	On 03/11/2016	Index Future	505.49700		505.49700		508.54300	508.54300			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	515.68000		515.68000		518.80700	518.80700			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	11.49160		11.49160		11.46230	11.46230		18.48	0.00	4,757,522.40	414	6,829.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	11.68220		11.68220		11.65120	11.65120		17.29	0.00	0.00	0	1,681.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	11.86620		11.86620		11.83250	11.83250		17.25	0.00	4,627,818.00	390	822.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	12.04420		12.04420		12.00730	12.00730		17.19	0.00	0.00	0	4,485.00
CAD/ R	On 13/06/2016	Foreign Exchange Future	12.22080		12.22080		12.10820	12.10820		18.56	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	12.47060		12.47060		12.35510	12.35510		17.38	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future	16.12250		16.12250		16.01560	16.01560		21.78	0.00	0.00	0	5,055.00
CHF / R	On 19/09/2016	Foreign Exchange Future	16.53230		16.53230		16.42050	16.42050		21.14	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.40720		2.40720		2.38440	2.38440		21.86	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.44170		2.44170		2.41930	2.41930		20.69	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.40250		2.40250		2.38350	2.38350		23.26	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.46050		2.46050		2.44080	2.44080		22.38	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	131.48982		131.48982		131.57861	131.57861			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future	132.34286		132.34286		132.43328	132.43328			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	11.00906		76.22729		10.91951	76.76997			0.00	0.00	0	8,932.00
ES33	On 03/11/2016	Bond Future	11.10455		73.89109		11.01197	74.44406			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	11.19720		75.38057		11.10088	75.94776			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
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	11.16383		80.05725		11.07426	80.66697			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	11.25843		77.32441		11.16575	77.94578			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	495.20300		495.20300		498.02300	498.02300			0.00	0.00	0	463.00
GOVI	On 03/11/2016	GOVI	504.76800		504.76800		507.64200	507.64200			0.00	0.00	0	146.00
GOVI	On 02/02/2017	GOVI	514.93800		514.93800		517.88700	517.88700			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.03660	2.03660		2.01250	2.01250			22.25	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.07970	2.07970		2.05490	2.05490			20.44	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.11830	2.11830		2.09270	2.09270			20.53	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.15380	2.15380		2.12750	2.12750			20.61	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	127.40095		127.40095		127.29455	127.29455			0.00	0.00	0	3,004.00
I2025	On 03/11/2016	Bond Future	129.84558		129.84558		129.73711	129.73711			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 04/08/2016	Bond Future	107.97512		107.97512		108.19410	108.19410			0.00	0.00	0	3,924.00
I2033	On 03/11/2016	Bond Future	109.02420		109.02420		109.24738	109.24738			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	134.27190		134.27190		134.62644	134.62644			0.00	0.00	0	22,289.00
I2038	On 03/11/2016	Bond Future	136.84837		136.84837		137.20964	137.20964			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	133.46813		133.46813		133.93120	133.93120			0.00	0.00	0	16,290.00
I2046	On 03/11/2016	Bond Future	134.51827		134.51827		134.99043	134.99043			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	142.20149		142.20149		142.42153	142.42153			0.00	0.00	0	20,765.00
I2050	On 03/11/2016	Bond Future	144.93012		144.93012		145.15429	145.15429			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/08/2016	Index Future	247.05200		247.05200		247.44500	247.44500			0.00	0.00	0	1,033.00
IGOV	On 03/11/2016	Index Future	251.84400		251.84400		252.24400	252.24400			0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future	256.93700		256.93700		257.35500	257.35500			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	670.24100		670.24100		670.81400	670.81400			0.00	0.00	0	157.00
ILBI	On 03/11/2016	Index Future	683.03700		683.03700		683.62100	683.62100			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future			7.31000		92.69000		7.31000	92.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.43000		92.57000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future			7.49000		92.51000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future			7.61000		92.39000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.65000		92.35000		7.60000	92.40000			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			7.94000		92.06000		7.83000	92.17000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			8.13000		91.87000		7.99000	92.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			8.27000		91.73000		8.11000	91.89000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			8.37000		91.63000		8.20000	91.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			8.44000		91.56000		8.27000	91.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			8.49000		91.51000		8.33000	91.67000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.15590		0.15590		0.15420	0.15420			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.15560		0.15560		0.15430	0.15430			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.15610		0.15610		0.15400	0.15400			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.07470		0.07470		0.07340	0.07340			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06250		0.06250		0.06070	0.06070			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.05910		0.05910		0.05780	0.05780			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.69780		10.69780		10.66600	10.66600		19.71	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.86140		10.86140		10.82790	10.82790		18.63	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			11.02100		11.02100		10.98550	10.98550		18.61	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.40270		1.40270		1.39740	1.39740			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.42020		1.42020		1.41470	1.41470			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.43570		1.43570		1.43010	1.43010			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.44760		1.44760		1.44170	1.44170			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.12890		1.12890		1.13460	1.13460			0.00	0.00	0	13,410.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.13270		1.13270		1.13830	1.13830			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.13660		1.13660		1.14210	1.14210			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			9.54175		107.63059		9.44057	108.31838		10.73	0.00	1,304,052,228.44	12,116	92,148.00
R186	On 04/08/2016	Bond Future	9.25	Put	3,280.69000		3.28069		2,853.45000	2.85345	3,280.690	10.65	0.64	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.40	Put	2,650.08000		2.65008		2,283.17000	2.28317	2,650.080	10.70	0.56	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	1,946.75000		1.94675		1,654.69000	1.65469	1,946.750	10.79	0.46	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	970.08000		0.97008		797.33000	0.79733	970.080	11.03	0.28	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.60774		109.68740		9.50249	110.38821		10.43	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186/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	299.25043		299.25043		299.19149	299.19149			0.00	0.00	0	1,878.00
R197	On 03/11/2016	Bond Future	304.99262		304.99262		304.93230	304.93230			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	249.52605		249.52605		249.83002	249.83002		8.51	0.00	0.00	0	37,089.00
R202	On 03/11/2016	Bond Future	254.31393		254.31393		254.62367	254.62367			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	9.29962		95.94459		9.20805	96.36698		8.00	0.00	0.00	0	6,473.00
R2023	On 03/11/2016	Bond Future	9.37507		93.84641		9.27883	94.27682		8.03	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future	9.44331		95.73784		9.34097	96.18080		7.74	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	8.18699		103.36976		8.12972	103.42889		1.31	0.00	0.00	0	58,097.00
R203	On 03/11/2016	Bond Future	8.30000		101.17288		8.22544	101.23310		1.12	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future	8.38773		103.21209		8.27351	103.27771		0.81	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	9.92356		86.08570		9.82805	86.71894			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future	9.98764		87.73093		9.88894	88.37625			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	10.05186		88.89612		9.95642	89.56628		14.24	0.00	17,779,224.00	200	7,753.00
R2032	On 03/11/2016	Bond Future	10.11939		86.43574		10.02080	87.11876		14.57	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future	10.18054		88.17814		10.07815	88.87857		14.27	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	10.08258		93.87602		9.98706	94.61287			0.00	0.00	0	5,341.00
R2035	On 03/11/2016	Bond Future	10.14824		91.16757		10.04968	91.91854			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	10.14075		86.18110		10.05052	86.87046		16.33	0.00	0.00	0	41,343.00
R2037	On 03/11/2016	Bond Future	10.20220		87.82817		10.10922	88.53072		15.98	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future	10.25842		85.34165		10.16205	86.06197		16.44	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	8.60362		99.80972		8.54086	99.94057		3.14	0.00	1,397,336.08	14	34,925.00
R204	On 03/11/2016	Bond Future	8.70006		101.71702		8.62928	101.85035		2.80	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future	8.77770		99.72467		8.69417	99.86483		2.58	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204/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			10.19577		89.64704		10.10554	90.38047		16.95	0.00	0.00	0	812.00
R2040	On 03/11/2016	Bond Future			10.25732		91.36032		10.16436	92.10773		16.59	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			10.21935		86.78420		10.12910	87.51881		17.60	0.00	2,343,173.40	27	20,486.00
R2044	On 03/11/2016	Bond Future			10.27945		88.44278		10.18651	89.19140		17.23	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future			10.33461		85.84347		10.23836	86.61093		17.75	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			10.21458		90.14747		10.12420	90.89541		17.28	0.00	0.00	0	59,364.00
R2048	On 03/11/2016	Bond Future			10.27663		87.43118		10.18351	88.19338		17.76	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			10.33463		89.19346		10.23818	89.97467		17.42	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			8.92828		95.63709		8.84577	95.86950		4.63	0.00	28,691,127.00	300	76,765.00
R207	On 02/02/2017	Bond Future			9.09638		95.78554		8.99648	96.03111		4.19	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,132.97000		1.13297		1,226.41000	1.22641	1,132.970	4.18	0.45	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			9.05936		93.82750		8.97762	94.11608		6.05	0.00	0.00	0	48,790.00
R208	On 03/11/2016	Bond Future			9.14073		92.21751		9.05354	92.51162		5.96	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			9.21079		94.07625		9.11626	94.38008		5.67	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			10.00786		70.20624		9.91751	70.78433		16.30	0.00	0.00	0	54,894.00
R209	On 04/08/2016	Bond Future	9.40	Call	694.65000		0.69465		851.41000	0.85141	694.650	16.02	0.24	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,051.99000		1.05199		1,260.28000	1.26028	1,051.990	16.12	0.32	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	3,271.37000		3.27137		2,928.60000	2.92860	3,271.370	16.17	0.63	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	1,351.16000		1.35116		1,179.77000	1.17977	1,351.160	16.55	0.36	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,394.90000		4.39490		4,863.95000	4.86395	4,394.900	16.81	0.76	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			10.06510		68.39704		9.97213	68.98612		16.76	0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			10.11640		69.77579		10.02026	70.37963		16.51	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/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	187.78893		187.78893		187.92164	187.92164			0.00	0.00	0	1,391.00
R210	On 03/11/2016	Bond Future	189.10221		189.10221		189.23720	189.23720			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	139.79819		139.79819		139.79258	139.79258			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future	142.48077		142.48077		142.47499	142.47499			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	145.63684		145.63684		145.86333	145.86333			0.00	0.00	0	4,287.00
R212	On 03/11/2016	Bond Future	148.43151		148.43151		148.66224	148.66224			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	9.94624		80.68273		9.85065	81.29354		14.05	0.00	0.00	0	44,354.00
R213	On 03/11/2016	Bond Future	10.01051		78.67340		9.91186	79.29583		14.40	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future	10.07005		80.25906		9.96762	80.89728		14.14	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	10.13185		70.19205		10.04148	70.78500		16.95	0.00	4,281,715.05	61	30,123.00
R214	On 04/08/2016	Bond Future	8.55	Call	44.39000	0.04439	59.94000	0.05994	44.390	16.47	0.02	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	437.28000	0.43728	552.17000	0.55217	437.280	16.61	0.16	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	2,792.69000	2.79269	3,187.43000	3.18743	2,792.690	17.21	0.59	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	7,211.33000	7.21133	7,754.39000	7.75439	7,211.330	17.83	0.90	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future	10.19073		68.23591		10.09774	68.84019		17.46	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future	10.24545		69.61119		10.14926	70.23055		17.20	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	27,870.43000		27,870.43000		27,600.49000	27,600.49000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	28,444.16000		28,444.16000		28,168.55000	28,168.55000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.47310		11.47310		11.41860	11.41860		19.75	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	11.68830		11.68830		11.63430	11.63430		18.55	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.29210		5.29210		5.23950	5.23950		17.75	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	5.26500		5.26500		5.21280	5.21280		16.46	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
ZMW / R	On 13/06/2016		Foreign Exchange Future	1.50370	1.50370	1.52540	1.52540			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016		Foreign Exchange Future	1.44320	1.44320	1.45770	1.45770			0.00	0.00	0	0.00
Total for Derivatives :											4,931,474,148.00	282,689	4 032 051.00
Grand Total:											4,931,474,148.00	282,689	4 032 051.00