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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/05/2016

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 25/05/2016	Any day expiry		15.67290	15.67290		15.66960	15.66960		26.10	0.00	4,466,776.50	285	0.00
\$ / R	On 27/05/2016	Any day expiry		15.70600	15.70600		15.66960	15.66960		23.60	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	37.55	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	0.00010	0.00000	0.06480	0.00006	0.000	43.44	0.00	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	14.25	Put	0.09980	0.00010	0.30940	0.00031	0.100	41.62	0.00	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	19.78280	0.01978	31.22500	0.03123	19.783	29.97	0.12	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	1.83370	0.00183	5.32260	0.00532	1.834	36.75	0.01	0.00	0	150.00
\$ / R	On 30/05/2016	Any day expiry		15.71330	15.71330		15.67780	15.67780		19.29	0.00	0.00	0	744.00
\$ / R	On 31/05/2016	Any day expiry		15.71570	15.71570		15.68060	15.68060		19.55	0.00	0.00	0	2,464.00
\$ / R	On 31/05/2016	Any day expiry	14.50	Put	1.10990	0.00111	1.93810	0.00194	1.110	25.50	0.01	0.00	0	1,000.00
\$ / R	On 31/05/2016	Any day expiry	15.57	Call	245.17220	0.24517	244.38250	0.24438	245.172	20.25	0.65	0.00	0	5,000.00
\$ / R	On 31/05/2016	Any day expiry	15.72	Put	160.10440	0.16010	205.64510	0.20565	160.104	19.65	0.50	0.00	0	3,000.00
\$ / R	On 01/06/2016	Any day expiry		15.71740	15.71740		15.68330	15.68330		19.74	0.00	0.00	0	0.00
\$ / R	On 01/06/2016	Any day expiry	14.53	Put	1.48340	0.00148	3.31050	0.00331	1.483	23.92	0.01	0.00	0	18,400.00
\$ / R	On 01/06/2016	Any day expiry	14.68	Call	1,040.19390	1.04019	1,008.26110	1.00826	1,040.194	23.03	0.98	0.00	0	18,400.00
\$ / R	On 06/06/2016	Any day expiry		15.72580	15.72580		15.69730	15.69730		19.97	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 06/06/2016	Any day expiry	12.20	Put	0.00000	0.00000	0.00100	0.00000	0.000	21.42	0.00	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	381.66240	0.38166	388.06340	0.38806	381.662	19.19	0.70	0.00	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry			15.72890	15.72890	15.70010	15.70010		20.18	0.00	0.00	0	0.00
\$ / R	On 07/06/2016	Any day expiry	14.52	Put	6.90400	0.00690	10.88030	0.01088	6.904	22.24	0.03	0.00	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry	15.89	Call	172.53800	0.17254	186.99010	0.18699	172.538	20.56	0.40	0.00	0	2,500.00
\$ / R	On 08/06/2016	Any day expiry			15.73210	15.73210	15.70300	15.70300		20.35	0.00	0.00	0	300.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	9.96300	0.00996	15.35360	0.01535	9.963	21.59	0.04	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	14.75	Put	13.69330	0.01369	21.53510	0.02154	13.693	20.40	0.05	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry	15.68	Call	274.98860	0.27499	0.00000	0.00000	274.989	20.22	0.54	84,865,572.00	10,000	5,000.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	228.30460	0.22830	241.22350	0.24122	228.305	20.43	0.48	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.73520	15.73520	15.70580	15.70580		20.49	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.74780	15.74780	15.71710	15.71710		20.27	0.00	2,975,090,123.80	188,921	784,103.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	0.04850	0.00005	0.06140	0.00006	0.048	31.94	0.00	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	0.18500	0.00019	0.26980	0.00027	0.185	27.48	0.00	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	0.24040	0.00024	0.34440	0.00034	0.240	27.15	0.00	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	0.42800	0.00043	0.59070	0.00059	0.428	26.42	0.00	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,248.80320	2.24880	2,218.41370	2.21841	2,248.803	25.34	1.00	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	1.00320	0.00100	1.31370	0.00131	1.003	25.34	0.00	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	1.09140	0.00109	1.42210	0.00142	1.091	25.23	0.00	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	3.98300	0.00398	4.83520	0.00484	3.983	23.52	0.01	0.00	0	62,394.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.10	Put	5.21110	0.00521	6.24220	0.00624	5.211	23.16	0.02	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	6.79970	0.00680	8.09840	0.00810	6.800	22.80	0.02	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	7.61340	0.00761	9.24550	0.00925	7.613	22.55	0.02	0.00	0	28,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.40	Put	10.69680	0.01070	13.67680	0.01368	10.697	21.79	0.03	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	11.98470	0.01198	15.55160	0.01555	11.985	21.54	0.04	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.46	Call	1,300.06050	1.30006	1,273.05440	1.27305	1,300.061	21.49	0.96	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	13.42980	0.01343	17.66500	0.01767	13.430	21.29	0.04	0.00	0	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.70	Call	1,068.99780	1.06900	1,046.17650	1.04618	1,068.998	20.28	0.93	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	993.24940	0.99325	972.40120	0.97240	993.249	19.88	0.92	0.00	0	23,510.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	26.63920	0.02664	37.03680	0.03704	26.639	19.78	0.08	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	29.86140	0.02986	41.72050	0.04172	29.861	19.53	0.09	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	853.63980	0.85364	838.60370	0.83860	853.640	19.12	0.89	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	38.83630	0.03884	56.37270	0.05637	38.836	19.04	0.11	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	40.19240	0.04019	58.07000	0.05807	40.192	19.05	0.12	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	792.28000	0.79228	780.49010	0.78049	792.280	19.10	0.87	0.00	0	56,883.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	44.48000	0.04448	63.39010	0.06339	44.480	19.10	0.13	0.00	0	34,400.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.10	Call	709.10570	0.70911	700.84230	0.70084	709.106	19.26	0.84	0.00	0	17,283.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.60	Call	365.72090	0.36572	373.25420	0.37325	365.721	20.03	0.59	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	289.37090	0.28937	300.61300	0.30061	289.371	20.27	0.51	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	227.65980	0.22766	240.59570	0.24060	227.660	20.66	0.43	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	192.84720	0.19285	206.34540	0.20635	192.847	20.93	0.38	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	445.04720	0.44505	489.24540	0.48925	445.047	20.93	0.62	0.00	0	44,105.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	162.64360	0.16264	176.31300	0.17631	162.644	21.19	0.33	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	129.57260	0.12957	142.98220	0.14298	129.573	21.54	0.28	0.00	0	750.00

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	16.26	Put	635.04460	0.63504	679.03240	0.67903	635.045	21.62	0.73	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	114.36030	0.11436	127.45350	0.12745	114.360	21.73	0.25	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	106.40880	0.10641	119.27590	0.11928	106.409	21.83	0.24	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	75.09660	0.07510	86.37050	0.08637	75.097	22.34	0.18	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	961.12900	0.96113	1,002.41600	1.00242	961.129	22.53	0.86	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	56.52480	0.05652	67.01640	0.06702	56.525	22.55	0.14	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	32.33040	0.03233	41.19100	0.04119	32.330	22.91	0.09	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	30.93170	0.03093	39.64780	0.03965	30.932	22.93	0.08	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	27.67420	0.02767	36.02330	0.03602	27.674	23.00	0.08	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,279.87420	1.27987	1,318.92330	1.31892	1,279.874	23.00	0.92	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	24.18170	0.02418	32.08400	0.03208	24.182	23.08	0.07	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	22.59220	0.02259	30.27030	0.03027	22.592	23.12	0.06	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	4.28360	0.00428	6.39720	0.00640	4.284	26.08	0.01	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	3.85530	0.00386	5.72730	0.00573	3.855	26.36	0.01	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	3.42530	0.00343	5.05360	0.00505	3.425	26.68	0.01	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	3.32680	0.00333	4.89890	0.00490	3.327	26.76	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	2.15410	0.00215	3.06120	0.00306	2.154	28.00	0.01	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	1.83710	0.00184	2.56700	0.00257	1.837	28.48	0.01	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	1.22440	0.00122	1.77260	0.00177	1.224	30.35	0.00	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.75100	15.75100	15.72000	15.72000		20.37	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	15.93350	0.01593	21.11470	0.02111	15.933	20.93	0.05	0.00	0	1,000.00
\$ / R	On 15/06/2016	Any day expiry			15.75410	15.75410	15.72280	15.72280		20.46	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry			15.76040	15.76040	15.72850	15.72850		20.54	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry	15.60	Put	245.16180	0.24516	284.33760	0.28434	245.162	20.31	0.41	0.00	0	15,000.00
\$ / R	On 21/06/2016	Any day expiry			15.77310	15.77310	15.73980	15.73980		20.37	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	22.73280	0.02273	28.80720	0.02881	22.733	19.44	0.06	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			15.78250	15.78250	15.74830	15.74830		20.54	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	123.98520	0.12399	152.63670	0.15264	123.985	19.65	0.23	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	124.29380	0.12429	136.33590	0.13634	124.294	22.73	0.22	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.79550	15.79550	15.76030	15.76030		20.44	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	0.11080	0.00011	0.18840	0.00019	0.111	28.28	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	2.57520	0.00258	4.63120	0.00463	2.575	21.42	0.01	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	31.00650	0.03101	44.54060	0.04454	31.007	18.62	0.08	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	146.85720	0.14686	158.82900	0.15883	146.857	22.41	0.24	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	85.57590	0.08558	95.59240	0.09559	85.576	23.31	0.15	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			15.79910	15.79910	15.76390	15.76390		20.48	0.00	0.00	0	0.00
\$ / R	On 30/06/2016	Any day expiry			15.80270	15.80270	15.76750	15.76750		20.50	0.00	126,617.60	8	1,012.00
\$ / R	On 05/07/2016	Any day expiry			15.82050	15.82050	15.78530	15.78530		20.32	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	45.12140	0.04512	61.18040	0.06118	45.121	18.70	0.09	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry			15.84540	15.84540	15.81030	15.81030		20.36	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	15.04	Put	140.65030	0.14065	168.63500	0.16863	140.650	19.17	0.22	0.00	0	12,000.00
\$ / R	On 15/07/2016	Any day expiry			15.85610	15.85610	15.82100	15.82100		20.43	0.00	0.00	0	370.00
\$ / R	On 26/07/2016	Any day expiry			15.89520	15.89520	15.86020	15.86020		20.35	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	998.22570	0.99823	1,046.30260	1.04630	998.226	21.68	0.67	0.00	0	7,229.00

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 26/07/2016	Any day expiry	18.19	Call	71.97590	0.07198	79.95810	0.07996	71.976	24.46	0.10	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.89880	15.89880	15.86340	15.86340		20.37	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.74230	0.00074	1.13780	0.00114	0.742	24.69	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	14.50060	0.01450	18.61820	0.01862	14.501	20.86	0.03	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	189.37600	0.18938	201.65040	0.20165	189.376	22.67	0.23	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	143.67760	0.14368	154.86350	0.15486	143.678	23.26	0.18	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			15.90190	15.90190	15.86650	15.86650		20.37	0.00	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry			15.90510	15.90510	15.86960	15.86960		20.39	0.00	0.00	0	285.00
\$ / R	On 05/08/2016	Any day expiry			15.92730	15.92730	15.89150	15.89150		20.40	0.00	0.00	0	1,900.00
\$ / R	On 05/08/2016	Any day expiry	15.00	Put	187.35680	0.18736	217.22750	0.21723	187.357	19.21	0.23	0.00	0	5,000.00
\$ / R	On 11/08/2016	Any day expiry			15.94630	15.94630	15.91030	15.91030		20.30	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	6.09090	0.00609	6.82780	0.00683	6.091	21.88	0.01	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	810.25100	0.81025	815.43170	0.81543	810.251	19.72	0.63	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.95890	15.95890	15.92290	15.92290		20.22	0.00	0.00	0	105.00
\$ / R	On 16/08/2016	Any day expiry			15.96210	15.96210	15.92600	15.92600		20.23	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	684.66630	0.68467	694.10200	0.69410	684.666	20.05	0.56	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			15.96520	15.96520	15.92910	15.92910		20.24	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	550.93610	0.55094	596.92970	0.59693	550.936	20.10	0.45	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	223.67660	0.22368	237.02330	0.23702	223.677	22.70	0.23	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			15.96840	15.96840	15.93230	15.93230		20.25	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	605.50170	0.60550	617.25680	0.61726	605.502	20.35	0.51	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry			15.98420	15.98420	15.94790	15.94790		20.19	0.00	0.00	0	0.00
\$ / R	On 23/08/2016	Any day expiry	16.31	Call	513.82790	0.51383	527.60750	0.52761	513.828	20.77	0.44	0.00	0	10,000.00
\$ / R	On 26/08/2016	Any day expiry			15.99370	15.99370	15.95730	15.95730		20.30	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	3.36030	0.00336	3.92100	0.00392	3.360	24.11	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	26.93710	0.02694	32.35400	0.03235	26.937	19.78	0.04	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	207.85580	0.20786	221.00920	0.22101	207.856	23.09	0.21	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	177.52180	0.17752	189.88660	0.18989	177.522	23.42	0.18	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			16.00320	16.00320	15.96690	15.96690		20.20	0.00	0.00	0	2,467.00
\$ / R	On 06/09/2016	Any day expiry			16.02900	16.02900	15.99270	15.99270		20.27	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			16.03540	16.03540	15.99910	15.99910		20.30	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	48.17460	0.04817	57.24680	0.05725	48.175	19.15	0.06	0.00	0	36,130.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	319.97840	0.31998	334.97150	0.33497	319.978	22.29	0.28	0.00	0	36,130.00
\$ / R	On 09/09/2016	Any day expiry			16.03860	16.03860	16.00230	16.00230		20.32	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			16.05150	16.05150	16.01510	16.01510		20.28	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	242.30680	0.24231	274.32290	0.27432	242.307	19.07	0.23	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	145.40570	0.14541	156.22210	0.15622	145.406	24.28	0.14	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			16.05790	16.05790	16.02160	16.02160		20.31	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.07080	16.07080	16.03440	16.03440		20.27	0.00	128,244,984.00	7,980	196,202.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	22.39200	0.02239	24.90010	0.02490	22.392	19.01	0.03	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	47.72920	0.04773	55.01890	0.05502	47.729	18.93	0.06	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	97.96810	0.09797	114.64390	0.11464	97.968	18.84	0.11	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	144.70640	0.14471	168.76260	0.16876	144.706	18.83	0.15	0.00	0	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	1,635.73490	1.63573	1,625.25000	1.62525	1,635.735	18.88	0.83	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 19/09/2016	Foreign Exchange Future	14.60	Put	164.93490	0.16493	190.85000	0.19085	164.935	18.88	0.17	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	187.11000	0.18711	214.89640	0.21490	187.110	18.94	0.19	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	1,336.85560	1.33686	1,333.80910	1.33381	1,336.856	19.10	0.76	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	493.29790	0.49330	536.55800	0.53656	493.298	19.69	0.37	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	540.58320	0.54058	585.20280	0.58520	540.583	19.82	0.40	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	570.95710	0.57096	585.69090	0.58569	570.957	20.96	0.43	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	529.15780	0.52916	544.28170	0.54428	529.158	21.16	0.41	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	522.99710	0.52300	538.16610	0.53817	522.997	21.19	0.41	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	510.88130	0.51088	526.13880	0.52614	510.881	21.25	0.40	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	429.08210	0.42908	444.59860	0.44460	429.082	21.72	0.35	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	322.31210	0.32231	337.17180	0.33717	322.312	22.53	0.27	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	287.49470	0.28749	301.87760	0.30188	287.495	22.85	0.25	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	104.84810	0.10485	113.51030	0.11351	104.848	25.63	0.10	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.09970	16.09970	16.06330	16.06330		20.37	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	5.52820	0.00553	6.17150	0.00617	5.528	22.39	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	36.83840	0.03684	42.94830	0.04295	36.838	18.65	0.05	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	235.46780	0.23547	248.65080	0.24865	235.468	23.56	0.20	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	215.65880	0.21566	228.36790	0.22837	215.659	23.77	0.19	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.18980	16.18980	16.15330	16.15330		20.46	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	7.43420	0.00743	8.28770	0.00829	7.434	21.36	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	43.09230	0.04309	49.58720	0.04959	43.092	17.86	0.05	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	250.00080	0.25000	263.26760	0.26327	250.001	24.04	0.19	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	240.87860	0.24088	253.94210	0.25394	240.879	24.14	0.19	0.00	0	150.00
\$ / R	On 07/11/2016	Any day expiry			16.22840	16.22840	16.19190	16.19190		20.49	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	319.11330	0.31911	352.68740	0.35269	319.113	19.13	0.24	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	839.87630	0.83988	854.47150	0.85447	839.876	20.64	0.50	0.00	0	8,695.00
\$ / R	On 28/11/2016	Any day expiry			16.29600	16.29600	16.25930	16.25930		20.50	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	10.80340	0.01080	12.61340	0.01261	10.803	20.74	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	54.17460	0.05417	68.44640	0.06845	54.175	17.51	0.06	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	264.75850	0.26476	278.27910	0.27828	264.758	24.59	0.18	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.34890	16.34890	16.31180	16.31180		20.56	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.36540	16.36540	16.32820	16.32820		20.54	0.00	132,068,778.00	8,070	64,637.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	10.90410	0.01090	13.61880	0.01362	10.904	19.91	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	36.65360	0.03665	49.05830	0.04906	36.654	16.91	0.04	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	46.80730	0.04681	60.86610	0.06087	46.807	17.11	0.05	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	60.98750	0.06099	76.97970	0.07698	60.988	17.35	0.06	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	84.50330	0.08450	103.04470	0.10304	84.503	17.66	0.08	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	130.98680	0.13099	153.10440	0.15310	130.987	18.13	0.11	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	170.27840	0.17028	194.49550	0.19450	170.278	18.45	0.14	0.00	0	125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	241.06600	0.24107	268.21740	0.26822	241.066	18.87	0.18	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	272.93140	0.27293	302.00500	0.30201	272.931	18.93	0.20	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	291.21890	0.29122	321.32990	0.32133	291.219	18.97	0.21	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	318.75630	0.31876	350.33750	0.35034	318.756	19.02	0.22	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	350.98310	0.35098	384.16430	0.38416	350.983	19.08	0.24	0.00	0	100.00

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	14.98	Put	372.56670		0.37257		406.75470	0.40675	372.567	19.11	0.25	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	378.88880		0.37889		413.36430	0.41336	378.889	19.13	0.25	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	445.92540		0.44593		483.20100	0.48320	445.925	19.23	0.28	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	449.45930		0.44946		486.87470	0.48687	449.459	19.23	0.28	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	524.29250		0.52429		564.35430	0.56435	524.293	19.43	0.31	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,489.69250		1.48969	1,492.55430	1.49255	1,489.693	1,489.693	19.43	0.69	1,228,551,530.75	110,084	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	1,432.39780		1.43240	1,436.60260	1.43660	1,432.398	1,432.398	19.55	0.67	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	566.99780		0.56700		608.40260	0.60840	566.998	19.55	0.33	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	598.00750		0.59801		640.32040	0.64032	598.008	19.63	0.34	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	648.58040		0.64858		692.27010	0.69227	648.580	19.76	0.36	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	706.28500		0.70629		751.40030	0.75140	706.285	19.90	0.38	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.86	Put	736.11250		0.73611		781.91040	0.78191	736.113	19.97	0.39	0.00	0	22,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	808.20140		0.80820		855.51480	0.85551	808.201	20.13	0.41	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	917.08560		0.91709		966.36000	0.96636	917.086	20.36	0.44	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,075.05420		1.07505	1,126.34470	1.12634	1,075.054	1,075.054	20.69	0.49	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,111.85520		1.11186	1,163.46750	1.16347	1,111.855	1,111.855	20.76	0.49	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	939.64830		0.93965	954.16010	0.95416	939.648	939.648	20.79	0.50	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,212.66570		1.21267	1,265.02860	1.26503	1,212.666	1,212.666	20.96	0.52	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	813.10290		0.81310	829.05150	0.82905	813.103	813.103	21.25	0.45	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	800.37230		0.80037	816.42080	0.81642	800.372	800.372	21.30	0.45	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	797.22200		0.79722	813.29670	0.81330	797.222	797.222	21.31	0.44	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	645.63830		0.64564	662.43260	0.66243	645.638	645.638	22.05	0.37	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	607.05920		0.60706	623.86930	0.62387	607.059	607.059	22.27	0.36	0.00	0	22,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	599.99840		0.60000	616.80010	0.61680	599.998	599.998	22.31	0.35	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	532.17350		0.53217	548.76100	0.54876	532.173	532.173	22.71	0.32	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	520.06990		0.52007	536.59090	0.53659	520.070	520.070	22.78	0.31	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	512.17640		0.51218	528.65230	0.52865	512.176	512.176	22.83	0.31	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	448.67950		0.44868	464.62250	0.46462	448.679	448.679	23.28	0.28	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	381.48000		0.38148	396.54070	0.39654	381.480	381.480	23.84	0.24	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	369.25460		0.36925	384.11480	0.38411	369.255	369.255	23.96	0.23	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	366.60480		0.36660	381.41740	0.38142	366.605	366.605	23.98	0.23	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	347.43220		0.34743	361.90290	0.36190	347.432	347.432	24.18	0.22	197,279,775.06	55,042	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	335.32860		0.33533	349.56220	0.34956	335.329	335.329	24.30	0.21	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	297.09470		0.29709	310.25680	0.31026	297.095	297.095	25.18	0.19	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	293.30550		0.29331	306.34590	0.30635	293.305	293.305	25.28	0.19	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	288.86770		0.28887	301.76830	0.30177	288.868	288.868	25.40	0.18	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	278.95480		0.27895	291.52760	0.29153	278.955	278.955	25.67	0.18	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	270.27790		0.27028	282.55590	0.28256	270.278	270.278	25.93	0.17	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	265.17550		0.26518	277.27270	0.27727	265.175	265.175	26.09	0.17	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	256.66150		0.25666	268.44780	0.26845	256.662	256.662	26.36	0.16	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	253.16740		0.25317	264.81990	0.26482	253.167	253.167	26.48	0.16	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	222.65900		0.22266	233.18720	0.23319	222.659	222.659	27.44	0.14	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	212.90940		0.21291	223.24090	0.22324	212.909	212.909	27.44	0.14	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	191.07690		0.19108	200.92830	0.20093	191.077	191.077	27.44	0.12	0.00	0	5,700.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	185.94840		0.18595		195.67850	0.19568	185.948	27.44	0.12	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.64480		16.64480		16.60510	16.60510		20.71	0.00	1,165,136.00	70	12,074.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	528.99100		0.52899		566.51640	0.56652	528.991	19.27	0.27	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	577.98340		0.57798		617.27140	0.61727	577.983	19.36	0.29	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	718.40120		0.71840		762.10290	0.76210	718.401	19.59	0.34	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	736.08160		0.73608		780.27710	0.78028	736.082	19.61	0.34	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,292.09070		1.29209		1,345.59790	1.34560	1,292.091	20.82	0.48	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	705.75670		0.70576		722.95920	0.72296	705.757	22.81	0.35	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	703.63720		0.70364		720.84620	0.72085	703.637	22.82	0.34	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	596.33410		0.59633		613.68520	0.61369	596.334	23.45	0.30	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	534.88790		0.53489		552.09160	0.55209	534.888	23.88	0.27	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	342.83040		0.34283		360.03750	0.36004	342.830	26.89	0.18	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.95430		16.95430		16.90930	16.90930		21.03	0.00	1,186,801.00	70	3,370.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	825.95600		0.82596		870.94830	0.87095	825.956	19.77	0.33	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	749.59020		0.74959		765.96650	0.76597	749.590	23.94	0.31	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			17.15120		17.15120		17.10850	17.10850		21.56	0.00	1,200,584.00	70	70.00
\$ / R	On 18/12/2017	Foreign Exchange Future			17.34820		17.34820		17.30770	17.30770		21.91	0.00	1,214,374.00	70	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			17.54510		17.54510		17.50040	17.50040		22.15	0.00	1,228,157.00	70	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			17.80130		17.80130		17.76500	17.76500		22.44	0.00	1,246,091.00	70	70.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.74780		15.74780		15.71710	15.71710		20.27	0.00	944,868.00	60	893.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.07080		16.07080		16.03440	16.03440		20.27	0.00	80,354.00	5	327.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.36540		16.36540		16.32820	16.32820		20.54	0.00	49,096.20	3	65.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.64480		16.64480		16.60510	16.60510		20.71	0.00	0.00	0	51.00
£ / R	On 31/05/2016	Any day expiry			23.12060		23.12060		22.89670	22.89670		16.71	0.00	0.00	0	123.00
£ / R	On 13/06/2016	Foreign Exchange Future			23.16850		23.16850		22.95060	22.95060		18.13	0.00	30,188,555.50	1,303	57,565.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	87.14330		0.08714		56.13760	0.05614	87.143	20.35	0.16	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	4.76270		0.00476		3.45090	0.00345	4.763	25.26	0.01	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			23.60610		23.60610		23.37660	23.37660		20.11	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	204.63280		0.20463		217.83390	0.21783	204.633	20.10	0.15	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	359.18370		0.35918		314.12550	0.31413	359.184	21.64	0.24	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			23.66030		23.66030		23.43030	23.43030		20.00	0.00	1,088,373.80	46	25,958.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	1,707.35160		1.70735		1,532.90470	1.53290	1,707.352	19.66	0.69	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	523.85850		0.52386		460.84530	0.46085	523.858	21.08	0.31	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			24.11610		24.11610		23.88300	23.88300		19.68	0.00	24,116.10	1	155.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	38.05370		0.03805		38.71430	0.03871	38.054	23.62	0.02	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	50.73280		0.05073		52.40980	0.05241	50.733	20.31	0.03	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	358.76350		0.35876		396.15600	0.39616	358.763	18.75	0.18	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	870.70030		0.87070		948.88590	0.94889	870.700	19.08	0.35	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	1,289.67940		1.28968		1,176.52140	1.17652	1,289.679	19.91	0.49	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	614.71380		0.61471		555.53810	0.55554	614.714	21.61	0.28	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			24.55370		24.55370		24.31440	24.31440		19.56	0.00	1,227,685.00	50	50.00
£ / R	On 25/04/2017	Any day expiry			24.78490		24.78490		24.54290	24.54290		19.54	0.00	0.00	0	73.00

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 19/06/2017	Foreign Exchange Future			25.04390		25.04390		24.79320	24.79320			0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14281		0.14281		0.14305	0.14305		19.19	0.00	0.00	0	4,799.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14624		0.14624		0.14644	0.14644		18.43	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14951		0.14951		0.14971	0.14971		18.37	0.00	0.00	0	6,041.00
€ / R	On 25/05/2016	Any day expiry			17.47450		17.47450		17.48680	17.48680		23.68	0.00	2,593,293.00	148	0.00
€ / R	On 27/05/2016	Any day expiry			17.50180		17.50180		17.48680	17.48680		22.11	0.00	0.00	0	0.00
€ / R	On 31/05/2016	Any day expiry			17.51410		17.51410		17.50080	17.50080		18.83	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.55410		17.55410		17.54600	17.54600		20.25	0.00	13,253,345.50	755	107,242.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	0.14760		0.00015		0.24780	0.00025	0.148	28.45	0.00	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	6.81010		0.00681		6.95790	0.00696	6.810	23.92	0.02	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,605.79560		1.60580		1,598.55030	1.59855	1,605.796	22.86	0.97	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	42.67550		0.04268		54.49180	0.05449	42.676	19.68	0.11	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	110.18550		0.11019		129.87670	0.12988	110.185	19.85	0.23	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	464.30650		0.46431		491.56270	0.49156	464.307	20.71	0.60	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	5.73120		0.00573		8.32100	0.00832	5.731	24.89	0.02	0.00	0	3,500.00
€ / R	On 30/06/2016	Any day expiry			17.62720		17.62720		17.73360	17.73360		20.71	0.00	1,312,286.40	74	74.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.97740		17.97740		17.96360	17.96360		20.68	0.00	8,988,700.00	500	13,905.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	1,368.88900		1.36889		1,377.00930	1.37701	1,368.889	19.90	0.71	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.37270		18.37270		18.35860	18.35860		20.76	0.00	0.00	0	12,558.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	474.65630		0.47466		492.73480	0.49273	474.656	19.82	0.26	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	335.36530		0.33537		350.52550	0.35053	335.365	24.40	0.19	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.75710		18.75710		18.74090	18.74090		20.78	0.00	0.00	0	4,000.00
10Y STND	On 17/12/2025	Interest Rate Swap			104.00259		104.00259		103.94922	103.94922			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			101.31010		101.31010		101.25549	101.25549			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			100.24993		100.24993		100.18748	100.18748			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.13534		100.13534		100.13677	100.13677			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.18289		100.18289		100.18045	100.18045			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.98093		99.98093		99.95472	99.95472			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.68597		100.68597		100.66682	100.66682			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.17447		100.17447		100.15573	100.15573			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			100.06419		100.06419		100.04826	100.04826			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			101.33201		101.33201		101.31277	101.31277			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.87989		100.87989		100.86091	100.86091			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			100.39702		100.39702		100.37077	100.37077			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			480.57300		480.57300		479.89600	479.89600			0.00	0.00	0	23.00
AL37	On 03/11/2016	Index Future			489.83900		489.83900		489.14900	489.14900			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		548.09100	548.09100		546.87500	546.87500			0.00	0.00	0	11.00
AL7T	On 03/11/2016	Index Future		558.65900	558.65900		557.42000	557.42000			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future		498.52800	498.52800		497.41500	497.41500			0.00	0.00	0	617.00
ALBI	On 03/11/2016	Index Future		508.14000	508.14000		507.00600	507.00600			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future		518.35400	518.35400		517.21100	517.21100			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future		11.31830	11.31830		11.28720	11.28720		16.58	0.00	1,358,196.00	120	6,828.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future		11.51040	11.51040		11.47460	11.47460		16.64	0.00	0.00	0	1,931.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		11.69020	11.69020		11.65410	11.65410		16.77	0.00	5,845,100.00	500	1,009.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		11.86490	11.86490		11.82590	11.82590		16.68	0.00	0.00	0	4,610.00
CAD/ R	On 13/06/2016	Foreign Exchange Future		12.03850	12.03850		11.99480	11.99480		16.63	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future		12.28740	12.28740		12.23890	12.23890		16.63	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future		15.90180	15.90180		15.84180	15.84180		20.67	0.00	0.00	0	5,055.00
CHF / R	On 19/09/2016	Foreign Exchange Future		16.30690	16.30690		16.24050	16.24050		20.43	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future		2.39690	2.39690		2.39200	2.39200		19.55	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future		2.43210	2.43210		2.42650	2.42650		19.71	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.36480	2.36480		2.36280	2.36280		20.93	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.42300	2.42300		2.42000	2.42000		21.25	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		131.61748	131.61748		131.23441	131.23441			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future		132.46833	132.46833		132.07857	132.07857			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		10.93507	76.67524		10.96902	76.46918			0.00	0.00	0	8,932.00
ES33	On 03/11/2016	Bond Future		11.02848	74.34497		11.06355	74.13519			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future		11.11908	75.84007		11.15494	75.62859			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	11.08470		80.59547		11.11864	80.36383			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	11.17696		77.87016		11.21204	77.63434			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	497.65700		497.65700		496.60400	496.60400			0.00	0.00	0	465.00
GOVI	On 03/11/2016	GOVI	507.25200		507.25200		506.18000	506.18000			0.00	50,725,200.00	10	156.00
GOVI	On 02/02/2017	GOVI	517.44700		517.44700		516.36800	516.36800			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.02820	2.02820		2.02380	2.02380			20.29	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.07210	2.07210		2.06640	2.06640			19.77	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.10970	2.10970		2.10420	2.10420			20.06	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.14480	2.14480		2.13880	2.13880			20.23	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	126.63239	126.63239		126.98137	126.98137				0.00	0.00	0	3,004.00
I2025	On 03/11/2016	Bond Future	129.05773	129.05773		129.41418	129.41418				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	107.26018	107.26018		107.47720	107.47720				0.00	0.00	0	3,924.00
I2033	On 03/11/2016	Bond Future	108.29174	108.29174		108.51352	108.51352				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	132.44801	132.44801		133.25769	133.25769				0.00	0.00	0	22,289.00
I2038	On 03/11/2016	Bond Future	134.98470	134.98470		135.81064	135.81064				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	132.29882	132.29882		132.18750	132.18750				0.00	0.00	0	16,290.00
I2046	On 03/11/2016	Bond Future	133.32197	133.32197		133.20920	133.20920				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	141.12310	141.12310		141.00262	141.00262				0.00	0.00	0	20,765.00
I2050	On 03/11/2016	Bond Future	143.82596	143.82596		143.70405	143.70405				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	245.74800	245.74800		245.92100	245.92100				0.00	4,914,960.00	2	1,077.00
IGOV	On 03/11/2016	Index Future	250.50600	250.50600		250.68300	250.68300				0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future	255.56100	255.56100		255.74800	255.74800				0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	667.17500	667.17500		667.20500	667.20500				0.00	0.00	0	157.00
ILBI	On 03/11/2016	Index Future	679.91200	679.91200		679.94300	679.94300				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 15/06/2016	Jibar Tradeable Future			7.33000		92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future			7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future			7.51000		92.49000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.64000		92.36000		7.64000	92.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future			7.68000		92.32000		7.68000	92.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future			7.71000		92.29000		7.71000	92.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.84000		92.16000		7.84000	92.16000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			8.07000		91.93000		8.07000	91.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			8.23000		91.77000		8.23000	91.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			8.32000		91.68000		8.32000	91.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			8.39000		91.61000		8.39000	91.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			8.46000		91.54000		8.46000	91.54000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.15610		0.15610		0.15540	0.15540			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.15630		0.15630		0.15540	0.15540			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.15660		0.15660		0.15550	0.15550			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.07900		0.07900		0.07890	0.07890			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06280		0.06280		0.06330	0.06330			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.05770		0.05770		0.05970	0.05970			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.63190		10.63190		10.58410	10.58410		17.85	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.79700		10.79700		10.74440	10.74440		17.93	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.95240		10.95240		10.89850	10.89850		18.09	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.40550		1.40550		1.40350	1.40350			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.42350		1.42350		1.42090	1.42090			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.43880		1.43880		1.43630	1.43630			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.45080		1.45080		1.44800	1.44800			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.11470		1.11470		1.11640	1.11640			0.00	0.00	0	13,410.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11860		1.11860		1.12030	1.12030			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12270		1.12270		1.12440	1.12440			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			9.45903		108.19244		9.49747	107.93084		10.76	0.00	435,041,801.24	4,021	99,782.00
R186	On 04/08/2016	Bond Future	9.25	Put	2,845.27000		2.84527		3,013.26000	3.01326	2,845.270	10.68	0.60	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.40	Put	2,253.90000		2.25390		2,401.61000	2.40161	2,253.900	10.73	0.52	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	1,608.22000		1.60822		1,728.47000	1.72847	1,608.220	10.82	0.42	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	748.64000		0.74864		819.66000	0.81966	748.640	11.06	0.24	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.52224		110.25623		9.56219	109.98992		10.46	0.00	0.00	0	10.00
R186	On 03/11/2016	Bond Future	9.66	Put	2,642.44000		2.64244		2,761.84000	2.76184	2,642.440	10.55	0.44	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	2,499.60000		2.49960		2,614.55000	2.61455	2,499.600	10.58	0.42	0.00	0	5,000.00
R186	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/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	299.07051		299.07051		298.81360	298.81360			0.00	0.00	0	1,878.00
R197	On 03/11/2016	Bond Future	304.79818		304.79818		304.53826	304.53826			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	246.95273		246.95273		247.07801	247.07801		8.51	0.00	0.00	0	37,489.00
R202	On 03/11/2016	Bond Future	251.68207		251.68207		251.81153	251.81153			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	9.20072		96.40090		9.23943	96.22196		8.01	0.00	19,280,180.00	200	7,733.00
R2023	On 03/11/2016	Bond Future	9.27182		94.30827		9.31246	94.12614		8.05	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future	9.33552		96.20447		9.37762	96.02187		7.75	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	8.07416		103.48630		8.11249	103.44669		1.31	0.00	0.00	0	58,097.00
R203	On 03/11/2016	Bond Future	8.15731		101.28818		8.20691	101.24808		1.12	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future	8.19149		103.32488		8.25669	103.28738		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	9.85132		86.56405		9.88453	86.34368			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future	9.91344		88.21543		9.94772	87.99111			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	9.96452		89.50910		10.00272	89.24021		14.26	0.00	0.00	0	9,733.00
R2032	On 03/11/2016	Bond Future	10.02961		87.05740		10.06902	86.78370		14.59	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future	10.08838		88.80821		10.12867	88.53192		14.29	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	10.01618		94.38725		10.04908	94.13338			0.00	0.00	0	5,505.00
R2035	On 03/11/2016	Bond Future	10.08013		91.68549		10.11404	91.42705			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	10.06887		86.72955		10.10191	86.47676		16.35	0.00	0.00	0	41,343.00
R2037	On 03/11/2016	Bond Future	10.12853		88.38406		10.16254	88.12672		16.00	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future	10.18300		85.90456		10.21768	85.64499		16.46	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	8.49272		100.04108		8.53409	99.95469		3.15	0.00	0.00	0	34,959.00
R204	On 03/11/2016	Bond Future	8.57680		101.94935		8.62331	101.86160		2.80	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future	8.63939		99.95689		8.69064	99.87076		2.58	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future	10.12901	90.18873	10.16206	89.91988				16.97	0.00	0.00	0	812.00
R2040	On 03/11/2016	Bond Future	10.18892	91.90925	10.22293	91.63561				16.61	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future	10.13736	87.45113	10.17546	87.14010				17.61	0.00	0.00	0	20,486.00
R2044	On 03/11/2016	Bond Future	10.19538	89.11946	10.23458	88.80279				17.24	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future	10.24849	86.52960	10.28852	86.20949				17.76	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future	10.13312	90.82107	10.17099	90.50675				17.28	0.00	0.00	0	59,364.00
R2048	On 03/11/2016	Bond Future	10.19306	88.11465	10.23205	87.79456				17.77	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future	10.24899	89.88647	10.28881	89.56298				17.42	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R207	On 04/08/2016	Bond Future	8.81417	95.95870	8.85474	95.84420				4.63	0.00	0.00	0	76,765.00
R207	On 02/02/2017	Bond Future	8.96369	96.11189	9.01058	95.99640				4.19	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,268.78000	1.26878	1,215.47000	1.21547	1,268.780	4.18	0.49	0.00	0	62.00
R207	On 15/01/2020	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future	8.94294	94.23885	8.98235	94.09935				6.06	0.00	0.00	0	48,790.00
R208	On 03/11/2016	Bond Future	9.01749	92.63356	9.05945	92.49165				5.97	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future	9.08022	94.49624	9.12417	94.35461				5.68	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution	100.00000	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	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	100.00000				0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.93686	70.65989	9.96952	70.45063				16.33	0.00	0.00	0	54,886.00
R209	On 04/08/2016	Bond Future	9.40	Call	732.72000	0.73272	689.66000	0.68966	732.720	16.05	0.25	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,117.74000	1.11774	1,057.60000	1.05760	1,117.740	16.14	0.35	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,900.70000	2.90070	3,040.13000	3.04013	2,900.700	16.19	0.61	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	1,111.07000	1.11107	1,189.12000	1.18912	1,111.070	16.57	0.32	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,676.68000	4.67668	4,519.75000	4.51975	4,676.680	16.83	0.80	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future	9.99242	68.85688	10.02599	68.64389				16.78	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	2,333.79000	2.33379	2,424.85000	2.42485	2,333.790	16.99	0.40	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future	10.04211	70.24167	10.07630	70.02665				16.53	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 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			187.95568		187.95568		187.41712	187.41712			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			189.26522		189.26522		188.71744	188.71744			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			139.80074		139.80074		139.79030	139.79030			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future			142.47831		142.47831		142.46849	142.46849			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			145.64742		145.64742		145.52623	145.52623			0.00	0.00	0	4,219.00
R212	On 03/11/2016	Bond Future			148.43696		148.43696		148.31426	148.31426			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			9.86971		81.17120		9.90768	80.92830		14.08	0.00	0.00	0	44,354.00
R213	On 03/11/2016	Bond Future			9.93195		79.16850		9.97110	78.92121		14.43	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.98949		80.76038		10.02951	80.51076		14.17	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			10.05583		70.69026		10.08844	70.47580		16.96	0.00	0.00	0	30,123.00
R214	On 04/08/2016	Bond Future	8.55	Call	42.60000		0.04260		39.60000	0.03960	42.600	16.48	0.02	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	458.63000		0.45863		431.19000	0.43119	458.630	16.62	0.17	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,000.12000		3.00012		2,879.51000	2.87951	3,000.120	17.22	0.63	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	7,626.76000		7.62676		7,433.86000	7.43386	7,626.760	17.84	0.93	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future			10.11287		68.74126		10.14639	68.52292		17.47	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future			10.16578		70.12350		10.19994	69.90303		17.21	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			27,620.55000		27,620.55000		27,574.73000	27,574.73000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future			28,194.91000		28,194.91000		28,139.82000	28,139.82000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.41460		11.41460		11.37560	11.37560		17.92	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			11.62890		11.62890		11.58570	11.58570		17.83	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
TRY / R	On 13/06/2016	Foreign Exchange Future	5.34780	5.34780		5.31530	5.31530		15.97	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	5.32070	5.32070		5.28450	5.28450		15.78	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.51230	1.51230		1.51370	1.51370			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.43290	1.43290		1.45120	1.45120			0.00	0.00	0	0.00
Total for Derivatives :											5,334,851,411.45	388,608	4 200 722.00
Grand Total:											5,334,851,411.45	388,608	4 200 722.00