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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/05/2016

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 27/05/2016	Any day expiry	15.63560	15.63560	15.70600	15.70600		23.09	0.00	0.00	0	1,000.00
\$ / R	11.80	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	29.32	0.00	0.00	0	250.00
\$ / R	13.50	Put	0.00000	0.00000	0.00010	0.00000	0.000	0.000	46.99	0.00	0.00	0	150.00
\$ / R	14.25	Put	0.04380	0.00004	0.09980	0.00010	0.044	0.044	52.95	0.00	0.00	0	1,000.00
\$ / R	16.13	Call	3.62270	0.00362	19.78280	0.01978	3.623	3.623	32.58	0.03	0.00	0	250.00
\$ / R	16.70	Call	0.21180	0.00021	1.83370	0.00183	0.212	0.212	43.64	0.00	0.00	0	150.00
\$ / R		On 30/05/2016	Any day expiry	15.63560	15.63560	15.71330	15.71330		17.78	0.00	0.00	0	744.00
\$ / R		On 31/05/2016	Any day expiry	15.63570	15.63570	15.71570	15.71570		18.37	0.00	0.00	0	2,464.00
\$ / R	14.50	Put	1.05960	0.00106	1.10990	0.00111	1.060	1.060	26.23	0.01	0.00	0	1,000.00
\$ / R	15.57	Call	173.63580	0.17364	245.17220	0.24517	173.636	173.636	18.99	0.58	0.00	0	5,000.00
\$ / R	15.72	Put	185.12210	0.18512	160.10440	0.16010	185.122	185.122	18.98	0.59	0.00	0	3,000.00
\$ / R		On 01/06/2016	Any day expiry	15.62750	15.62750	15.71740	15.71740		18.75	0.00	0.00	0	0.00
\$ / R	14.53	Put	1.67160	0.00167	1.48340	0.00148	1.672	1.672	24.55	0.01	0.00	0	18,400.00
\$ / R	14.68	Call	951.05430	0.95105	1,040.19390	1.04019	951.054	951.054	23.93	0.98	0.00	0	18,400.00
\$ / R		On 06/06/2016	Any day expiry	15.64370	15.64370	15.72580	15.72580		19.27	0.00	0.00	0	0.00
\$ / R	12.20	Put	0.00070	0.00000	0.00000	0.00000	0.001	0.001	32.24	0.00	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	316.82200	0.31682	381.66240	0.38166	316.822	19.10	0.65	0.00	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry			15.64690	15.64690	15.72890	15.72890		19.60	0.00	0.00	0	0.00
\$ / R	On 07/06/2016	Any day expiry	14.52	Put	6.19140	0.00619	6.90400	0.00690	6.191	21.49	0.03	0.00	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry	15.89	Call	128.80850	0.12881	172.53800	0.17254	128.809	20.19	0.34	0.00	0	2,500.00
\$ / R	On 08/06/2016	Any day expiry			15.65010	15.65010	15.73210	15.73210		19.87	0.00	0.00	0	300.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	8.60150	0.00860	9.96300	0.00996	8.601	20.57	0.04	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	14.75	Put	11.53210	0.01153	13.69330	0.01369	11.532	19.12	0.05	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry	15.68	Call	220.57560	0.22058	274.98860	0.27499	220.576	19.95	0.49	0.00	0	5,000.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	179.49090	0.17949	228.30460	0.22830	179.491	20.19	0.42	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.65330	15.65330	15.73520	15.73520		20.09	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.66610	15.66610	15.74780	15.74780		20.01	0.00	792,641,995.60	50,596	799,400.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	0.03700	0.00004	0.04850	0.00005	0.037	31.64	0.00	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	0.21860	0.00022	0.18500	0.00019	0.219	27.92	0.00	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	0.28680	0.00029	0.24040	0.00024	0.287	27.61	0.00	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	0.52060	0.00052	0.42800	0.00043	0.521	26.90	0.00	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,167.34960	2.16735	2,248.80320	2.24880	2,167.350	25.85	1.00	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	1.24960	0.00125	1.00320	0.00100	1.250	25.85	0.00	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	1.36220	0.00136	1.09140	0.00109	1.362	25.74	0.00	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	5.08730	0.00509	3.98300	0.00398	5.087	24.08	0.02	0.00	0	62,394.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.10	Put	6.67360	0.00667	5.21110	0.00521	6.674	23.73	0.02	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	8.12890	0.00813	6.79970	0.00680	8.129	23.10	0.03	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	8.97910	0.00898	7.61340	0.00761	8.979	22.79	0.03	0.00	0	28,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.40	Put	12.15610	0.01216	10.69680	0.01070	12.156	21.84	0.04	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	13.46780	0.01347	11.98470	0.01198	13.468	21.53	0.04	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.46	Call	1,219.84790	1.21985	1,300.06050	1.30006	1,219.848	21.46	0.96	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	14.93230	0.01493	13.42980	0.01343	14.932	21.21	0.05	0.00	0	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.70	Call	988.83480	0.98883	1,068.99780	1.06900	988.835	19.95	0.93	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	913.08510	0.91309	993.24940	0.99325	913.085	19.45	0.91	0.00	0	23,510.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	28.17430	0.02817	26.63920	0.02664	28.174	19.32	0.09	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	31.39640	0.03140	29.86140	0.02986	31.396	19.01	0.10	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	777.68110	0.77768	853.63980	0.85364	777.681	19.11	0.88	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	46.00240	0.04600	38.83630	0.03884	46.002	19.14	0.13	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	47.55360	0.04755	40.19240	0.04019	47.554	19.16	0.14	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	718.54680	0.71855	792.28000	0.79228	718.547	19.19	0.85	0.00	0	56,883.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	52.44680	0.05245	44.48000	0.04448	52.447	19.19	0.15	0.00	0	34,400.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.10	Call	637.62320	0.63762	709.10570	0.70911	637.623	19.32	0.81	0.00	0	17,283.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.60	Call	310.48430	0.31048	365.72090	0.36572	310.484	19.94	0.55	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	241.59640	0.24160	289.37090	0.28937	241.596	20.23	0.46	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	185.75520	0.18576	227.65980	0.22766	185.755	20.58	0.38	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	154.75950	0.15476	192.84720	0.19285	154.760	20.81	0.33	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	488.65950	0.48866	445.04720	0.44505	488.659	20.81	0.67	0.00	0	44,105.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	128.23890	0.12824	162.64360	0.16264	128.239	21.04	0.29	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	99.69120	0.09969	129.57260	0.12957	99.691	21.33	0.23	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	687.85820	0.68786	635.04460	0.63504	687.858	21.40	0.78	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	86.77190	0.08677	114.36030	0.11436	86.772	21.49	0.21	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	80.08140	0.08008	106.40880	0.10641	80.081	21.59	0.20	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	53.19200	0.05319	75.09660	0.07510	53.192	21.89	0.14	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,023.80770	1.02381	961.12900	0.96113	1,023.808	21.96	0.89	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	37.99940	0.03800	56.52480	0.05652	37.999	21.97	0.11	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	19.54110	0.01954	32.33040	0.03233	19.541	22.13	0.06	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	18.52740	0.01853	30.93170	0.03093	18.527	22.14	0.06	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	16.19610	0.01620	27.67420	0.02767	16.196	22.17	0.05	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,350.09610	1.35010	1,279.87420	1.27987	1,350.096	22.17	0.95	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	13.74950	0.01375	24.18170	0.02418	13.750	22.21	0.04	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	12.65600	0.01266	22.59220	0.02259	12.656	22.23	0.04	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	2.77850	0.00278	4.28360	0.00428	2.779	26.22	0.01	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	2.53800	0.00254	3.85530	0.00386	2.538	26.56	0.01	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	2.29480	0.00229	3.42530	0.00343	2.295	26.95	0.01	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	2.23880	0.00224	3.32680	0.00333	2.239	27.05	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	1.56120	0.00156	2.15410	0.00215	1.561	28.57	0.01	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	1.37290	0.00137	1.83710	0.00184	1.373	29.16	0.00	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	0.99160	0.00099	1.22440	0.00122	0.992	31.31	0.00	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.66930	15.66930	15.75100	15.75100		20.16	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	18.05540	0.01806	15.93350	0.01593	18.055	20.91	0.06	0.00	0	1,000.00
\$ / R	On 15/06/2016	Any day expiry			15.67250	15.67250	15.75410	15.75410		20.29	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry			15.67890	15.67890	15.76040	15.76040		20.42	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry	15.60	Put	274.08380	0.27408	245.16180	0.24516	274.084	20.37	0.45	0.00	0	15,000.00
\$ / R	On 21/06/2016	Any day expiry			15.69170	15.69170	15.77310	15.77310		20.40	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	28.69850	0.02870	22.73280	0.02273	28.698	19.88	0.08	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			15.70130	15.70130	15.78250	15.78250		20.66	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	145.79750	0.14580	123.98520	0.12399	145.798	20.11	0.26	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	100.23840	0.10024	124.29380	0.12429	100.238	22.52	0.19	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.71410	15.71410	15.79550	15.79550		20.55	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	0.14040	0.00014	0.11080	0.00011	0.140	28.73	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	3.66890	0.00367	2.57520	0.00258	3.669	22.08	0.01	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	41.83590	0.04184	31.00650	0.03101	41.836	19.43	0.09	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	122.74610	0.12275	146.85720	0.14686	122.746	22.34	0.21	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	68.48540	0.06849	85.57590	0.08558	68.485	23.12	0.13	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			15.71730	15.71730	15.79910	15.79910		20.55	0.00	0.00	0	0.00
\$ / R	On 30/06/2016	Any day expiry			15.72050	15.72050	15.80270	15.80270		20.54	0.00	0.00	0	1,012.00
\$ / R	On 05/07/2016	Any day expiry			15.73630	15.73630	15.82050	15.82050		20.32	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	56.97820	0.05698	45.12140	0.04512	56.978	19.26	0.11	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry			15.75840	15.75840	15.84540	15.84540		20.15	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	15.04	Put	160.49870	0.16050	140.65030	0.14065	160.499	19.38	0.24	0.00	0	12,000.00
\$ / R	On 15/07/2016	Any day expiry			15.76790	15.76790	15.85610	15.85610		20.17	0.00	0.00	0	370.00
\$ / R	On 26/07/2016	Any day expiry			15.80260	15.80260	15.89520	15.89520		19.97	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,050.27900	1.05028	998.22570	0.99823	1,050.279	21.36	0.70	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	56.22660	0.05623	71.97590	0.07198	56.227	23.97	0.08	0.00	0	7,229.00

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\$ / R			On 27/07/2016	Any day expiry			15.80570	15.80570							2,110.00
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	0.85200	0.00085	0.74230	0.00074	0.852	24.76	0.00	0.00	0	250.00	
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	15.78260	0.01578	14.50060	0.01450	15.783	20.71	0.03	0.00	0	150.00	
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	158.60460	0.15860	189.37600	0.18938	158.605	22.29	0.20	0.00	0	250.00	
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	117.92110	0.11792	143.67760	0.14368	117.921	22.84	0.16	0.00	0	150.00	
\$ / R			On 28/07/2016	Any day expiry	15.80890	15.80890	15.90190	15.90190		20.01	0.00	0.00	0	265.00	
\$ / R			On 29/07/2016	Any day expiry	15.81210	15.81210	15.90510	15.90510		20.05	0.00	0.00	0	285.00	
\$ / R			On 05/08/2016	Any day expiry	15.83410	15.83410	15.92730	15.92730		20.16	0.00	0.00	0	1,900.00	
\$ / R	15.00	Put	On 05/08/2016	Any day expiry	206.15870	0.20616	187.35680	0.18736	206.159	19.19	0.25	0.00	0	5,000.00	
\$ / R			On 11/08/2016	Any day expiry	15.85300	15.85300	15.94630	15.94630		20.13	0.00	0.00	0	0.00	
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	6.46750	0.00647	6.09090	0.00609	6.468	21.72	0.01	0.00	0	2,000.00	
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	749.17580	0.74918	810.25100	0.81025	749.176	19.74	0.61	0.00	0	2,000.00	
\$ / R			On 15/08/2016	Any day expiry	15.86570	15.86570	15.95890	15.95890		20.09	0.00	0.00	0	105.00	
\$ / R			On 16/08/2016	Any day expiry	15.86880	15.86880	15.96210	15.96210		20.12	0.00	0.00	0	0.00	
\$ / R	15.81	Call	On 16/08/2016	Any day expiry	630.70380	0.63070	684.66630	0.68467	630.704	20.07	0.53	0.00	0	10,000.00	
\$ / R			On 17/08/2016	Any day expiry	15.87200	15.87200	15.96520	15.96520		20.14	0.00	0.00	0	0.00	
\$ / R	15.84	Put	On 17/08/2016	Any day expiry	591.15970	0.59116	550.93610	0.55094	591.160	20.13	0.47	0.00	0	5,000.00	
\$ / R	17.39	Call	On 17/08/2016	Any day expiry	198.77100	0.19877	223.67660	0.22368	198.771	22.65	0.21	0.00	0	5,000.00	
\$ / R			On 18/08/2016	Any day expiry	15.87510	15.87510	15.96840	15.96840		20.16	0.00	0.00	0	0.00	
\$ / R	16.01	Call	On 18/08/2016	Any day expiry	557.41290	0.55741	605.50170	0.60550	557.413	20.41	0.49	0.00	0	5,000.00	
\$ / R			On 23/08/2016	Any day expiry	15.89090	15.89090	15.98420	15.98420		20.21	0.00	0.00	0	0.00	
\$ / R	16.31	Call	On 23/08/2016	Any day expiry	472.65720	0.47266	513.82790	0.51383	472.657	20.86	0.42	0.00	0	10,000.00	
\$ / R			On 26/08/2016	Any day expiry	15.90030	15.90030	15.99370	15.99370		20.27	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	3.39160	0.00339	3.36030	0.00336	3.392	23.86	0.01	0.00	0	250.00	
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	30.13730	0.03014	26.93710	0.02694	30.137	19.78	0.04	0.00	0	150.00	
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	186.84900	0.18685	207.85580	0.20786	186.849	23.11	0.19	0.00	0	250.00	
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	158.87020	0.15887	177.52180	0.17752	158.870	23.44	0.17	0.00	0	150.00	
\$ / R			On 29/08/2016	Any day expiry	15.90980	15.90980	16.00320	16.00320		20.18	0.00	0.00	0	2,467.00	
\$ / R			On 06/09/2016	Any day expiry	15.93530	15.93530	16.02900	16.02900		20.24	0.00	0.00	0	0.00	
\$ / R			On 08/09/2016	Any day expiry	15.94170	15.94170	16.03540	16.03540		20.26	0.00	0.00	0	0.00	
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	53.46770	0.05347	48.17460	0.04817	53.468	19.15	0.07	0.00	0	36,130.00	
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	292.81680	0.29282	319.97840	0.31998	292.817	22.35	0.27	0.00	0	36,130.00	
\$ / R			On 09/09/2016	Any day expiry	15.94490	15.94490	16.03860	16.03860		20.28	0.00	0.00	0	0.00	
\$ / R			On 13/09/2016	Any day expiry	15.95770	15.95770	16.05150	16.05150		20.23	0.00	0.00	0	0.00	
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	263.63130	0.26363	242.30680	0.24231	263.631	19.11	0.25	0.00	0	1,000.00	
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	130.21590	0.13022	145.40570	0.14541	130.216	24.26	0.13	0.00	0	1,000.00	
\$ / R			On 15/09/2016	Any day expiry	15.96410	15.96410	16.05790	16.05790		20.26	0.00	0.00	0	259.00	
\$ / R			On 19/09/2016	Foreign Exchange Future	15.97690	15.97690	16.07080	16.07080		20.21	0.00	105,655,239.70	6,613	198,700.00	
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	25.53650	0.02554	22.39200	0.02239	25.537	19.09	0.04	0.00	0	405.00	
\$ / R	13.70	Put	On 19/09/2016	Foreign Exchange Future	53.10190	0.05310	47.72920	0.04773	53.102	18.95	0.07	0.00	0	2,800.00	
\$ / R	14.20	Put	On 19/09/2016	Foreign Exchange Future	106.82380	0.10682	97.96810	0.09797	106.824	18.80	0.12	0.00	0	2,000.00	
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	158.37980	0.15838	144.70640	0.14471	158.380	18.84	0.17	0.00	0	47,500.00	
\$ / R	14.60	Call	On 19/09/2016	Foreign Exchange Future	1,557.03980	1.55704	1,635.73490	1.63573	1,557.040	18.90	0.82	0.00	0	1,000.00	
\$ / R	14.60	Put	On 19/09/2016	Foreign Exchange Future	180.13980	0.18014	164.93490	0.16493	180.140	18.90	0.18	0.00	0	65.00	

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	14.70	Put	203.93300	0.20393	187.11000	0.18711	203.933	18.96	0.20	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	1,265.10300	1.26510	1,336.85560	1.33686	1,265.103	19.13	0.74	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	288.20300	0.28820	266.05560	0.26606	288.203	19.13	0.26	271,854.30	65	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	529.41360	0.52941	493.29790	0.49330	529.414	19.78	0.39	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	578.64910	0.57865	540.58320	0.54058	578.649	19.90	0.42	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	530.36980	0.53037	570.95710	0.57096	530.370	21.03	0.41	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	490.61230	0.49061	529.15780	0.52916	490.612	21.22	0.39	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	484.75890	0.48476	522.99710	0.52300	484.759	21.25	0.39	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	473.25170	0.47325	510.88130	0.51088	473.252	21.30	0.38	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	396.25360	0.39625	429.08210	0.42908	396.254	21.77	0.33	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	295.72340	0.29572	322.31210	0.32231	295.723	22.57	0.26	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	262.32150	0.26232	287.49470	0.28749	262.322	22.85	0.23	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	94.37130	0.09437	104.84810	0.10485	94.371	25.65	0.09	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.00570	16.00570	16.09970	16.09970		20.30	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	5.55010	0.00555	5.52820	0.00553	5.550	22.13	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	41.69390	0.04169	36.83840	0.03684	41.694	18.73	0.05	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	214.08750	0.21409	235.46780	0.23547	214.088	23.53	0.19	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	195.63390	0.19563	215.65880	0.21566	195.634	23.74	0.17	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.09540	16.09540	16.18980	16.18980		20.37	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	7.27310	0.00727	7.43420	0.00743	7.273	21.03	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	47.41990	0.04742	43.09230	0.04309	47.420	17.85	0.06	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	228.62520	0.22863	250.00080	0.25000	228.625	23.98	0.18	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	220.07860	0.22008	240.87860	0.24088	220.079	24.08	0.17	0.00	0	150.00
\$ / R	On 07/11/2016	Any day expiry			16.13380	16.13380	16.22840	16.22840		20.39	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	338.95860	0.33896	319.11330	0.31911	338.959	19.08	0.26	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	791.61170	0.79161	839.87630	0.83988	791.612	20.67	0.49	0.00	0	8,695.00
\$ / R	On 28/11/2016	Any day expiry			16.20100	16.20100	16.29600	16.29600		20.39	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	10.01120	0.01001	10.80340	0.01080	10.011	20.27	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	54.05080	0.05405	54.17460	0.05417	54.051	17.14	0.06	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	243.67970	0.24368	264.75850	0.26476	243.680	24.52	0.17	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.25360	16.25360	16.34890	16.34890		20.44	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.27010	16.27010	16.36540	16.36540		20.42	0.00	149,847,621.00	9,210	64,737.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	10.69520	0.01070	10.90410	0.01090	10.695	19.61	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	42.72320	0.04272	36.65360	0.03665	42.723	17.11	0.05	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	53.72860	0.05373	46.80730	0.04681	53.729	17.29	0.06	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	68.91800	0.06892	60.98750	0.06099	68.918	17.50	0.07	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	93.79770	0.09380	84.50330	0.08450	93.798	17.77	0.09	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	142.29470	0.14229	130.98680	0.13099	142.295	18.18	0.12	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	182.86180	0.18286	170.27840	0.17028	182.862	18.46	0.15	0.00	0	125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	253.19300	0.25319	241.06600	0.24107	253.193	18.75	0.19	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	286.74300	0.28674	272.93140	0.27293	286.743	18.83	0.21	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	305.98580	0.30599	291.21890	0.29122	305.986	18.87	0.22	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	334.93760	0.33494	318.75630	0.31876	334.938	18.92	0.23	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	368.79470	0.36879	350.98310	0.35098	368.795	18.99	0.25	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	391.44740	0.39145	372.56670	0.37257	391.447	19.03	0.26	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	398.08320	0.39808	378.88880	0.37889	398.083	19.04	0.26	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	469.59730	0.46960	445.92540	0.44593	469.597	19.19	0.29	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	473.55560	0.47356	449.45930	0.44946	473.556	19.20	0.30	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	552.38000	0.55238	524.29250	0.52429	552.380	19.42	0.33	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,422.48000	1.42248	1,489.69250	1.48969	1,422.480	19.42	0.67	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	1,366.72870	1.36673	1,432.39780	1.43240	1,366.729	19.54	0.66	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	596.62870	0.59663	566.99780	0.56700	596.629	19.54	0.34	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	628.72680	0.62873	598.00750	0.59801	628.727	19.62	0.36	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	681.01460	0.68101	648.58040	0.64858	681.015	19.75	0.37	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	740.58270	0.74058	706.28500	0.70629	740.583	19.89	0.39	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.86	Put	771.34750	0.77135	736.11250	0.73611	771.348	19.96	0.40	0.00	0	22,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	845.60710	0.84561	808.20140	0.80820	845.607	20.13	0.43	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	957.55040	0.95755	917.08560	0.91709	957.550	20.36	0.46	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,119.66750	1.11967	1,075.05420	1.07505	1,119.668	20.69	0.50	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,157.26930	1.15727	1,111.85520	1.11186	1,157.269	20.77	0.51	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	890.02610	0.89003	939.64830	0.93965	890.026	20.79	0.49	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,260.17790	1.26018	1,212.66570	1.21267	1,260.178	20.96	0.53	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	768.66390	0.76866	813.10290	0.81310	768.664	21.25	0.44	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	756.41190	0.75641	800.37230	0.80037	756.412	21.31	0.43	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	753.38160	0.75338	797.22200	0.79722	753.382	21.32	0.43	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	607.82750	0.60783	645.63830	0.64564	607.828	22.05	0.36	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	570.44120	0.57044	607.05920	0.60706	570.441	22.25	0.34	0.00	0	22,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	563.67400	0.56367	599.99840	0.60000	563.674	22.29	0.34	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	498.78550	0.49879	532.17350	0.53217	498.786	22.68	0.31	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	487.22140	0.48722	520.06990	0.52007	487.221	22.75	0.30	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	479.68380	0.47968	512.17640	0.51218	479.684	22.80	0.30	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	419.11110	0.41911	448.67950	0.44868	419.111	23.24	0.26	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	355.17360	0.35517	381.48000	0.38148	355.174	23.79	0.23	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	343.56310	0.34356	369.25460	0.36925	343.563	23.91	0.22	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	341.04270	0.34104	366.60480	0.36660	341.043	23.93	0.22	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	322.85070	0.32285	347.43220	0.34743	322.851	24.12	0.21	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	313.68630	0.31369	335.32860	0.33533	313.686	24.31	0.20	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	277.29320	0.27729	297.09470	0.29709	277.293	25.18	0.18	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	273.68670	0.27369	293.30550	0.29331	273.687	25.27	0.18	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	269.46210	0.26946	288.86770	0.28887	269.462	25.39	0.18	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	260.03430	0.26003	278.95480	0.27895	260.034	25.66	0.17	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	251.77970	0.25178	270.27790	0.27028	251.780	25.91	0.16	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	246.92930	0.24693	265.17550	0.26518	246.929	26.06	0.16	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	238.83720	0.23884	256.66150	0.25666	238.837	26.33	0.15	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	235.51410	0.23551	253.16740	0.25317	235.514	26.45	0.15	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	201.51640	0.20152	222.65900	0.22266	201.516	27.20	0.13	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	192.45040	0.19245	212.90940	0.21291	192.450	27.20	0.13	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	172.19150	0.17219	191.07690	0.19108	172.192	27.20	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	167.44180	0.16744	185.94840	0.18595	167.442	27.20	0.11	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.54810	16.54810	16.64480	16.64480		20.60	0.00	0.00	0	12,074.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	552.06860	0.55207	528.99100	0.52899	552.069	19.23	0.28	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	602.63310	0.60263	577.98340	0.57798	602.633	19.31	0.30	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	747.29440	0.74729	718.40120	0.71840	747.294	19.54	0.35	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	766.74620	0.76675	736.08160	0.73608	766.746	19.59	0.35	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,336.79140	1.33679	1,292.09070	1.29209	1,336.791	20.82	0.49	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	669.99030	0.66999	705.75670	0.70576	669.990	22.80	0.33	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	667.95060	0.66795	703.63720	0.70364	667.951	22.81	0.33	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	564.92910	0.56493	596.33410	0.59633	564.929	23.43	0.29	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	506.05710	0.50606	534.88790	0.53489	506.057	23.86	0.26	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	326.02310	0.32602	342.83040	0.34283	326.023	26.93	0.17	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.85580	16.85580	16.95430	16.95430		20.88	0.00	0.00	0	3,370.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	852.31150	0.85231	825.95600	0.82596	852.311	19.70	0.34	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	715.42650	0.71543	749.59020	0.74959	715.426	23.92	0.31	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			17.05690	17.05690	17.15120	17.15120		21.38	0.00	0.00	0	70.00
\$ / R	On 18/12/2017	Foreign Exchange Future			17.25800	17.25800	17.34820	17.34820		21.71	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			17.45910	17.45910	17.54510	17.54510		21.94	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			17.71480	17.71480	17.80130	17.80130		22.22	0.00	0.00	0	70.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.66610	15.66610	15.74780	15.74780		20.21	0.00	2,130,589.60	136	924.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.97690	15.97690	16.07080	16.07080		21.54	0.00	159,769.00	10	337.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.27010	16.27010	16.36540	16.36540		21.43	0.00	0.00	0	65.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.54810	16.54810	16.64480	16.64480		21.39	0.00	0.00	0	51.00
£ / R	On 31/05/2016	Any day expiry			22.95430	22.95430	23.12060	23.12060		15.96	0.00	0.00	0	123.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.99960	22.99960	23.16850	23.16850		20.67	0.00	36,316,368.40	1,579	57,715.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	85.95810	0.08596	87.14330	0.08714	85.958	22.94	0.15	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	4.94330	0.00494	4.76270	0.00476	4.943	27.32	0.01	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			23.41850	23.41850	23.60610	23.60610		19.65	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	213.71850	0.21372	204.63280	0.20463	213.718	19.54	0.16	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	299.51700	0.29952	359.18370	0.35918	299.517	21.27	0.21	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			23.47230	23.47230	23.66030	23.66030		19.57	0.00	610,279.80	26	25,933.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	1,557.11320	1.55711	1,707.35160	1.70735	1,557.113	19.29	0.67	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	450.45450	0.45045	523.85850	0.52386	450.454	20.78	0.28	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.92370	23.92370	24.11610	24.11610		19.39	0.00	0.00	0	155.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	36.86310	0.03686	38.05370	0.03805	36.863	23.10	0.02	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	50.65170	0.05065	50.73280	0.05073	50.652	19.87	0.03	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	380.50980	0.38051	358.76350	0.35876	380.510	18.50	0.19	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	923.10140	0.92310	870.70030	0.87070	923.101	18.89	0.37	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	1,181.75830	1.18176	1,289.67940	1.28968	1,181.758	19.75	0.47	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	550.24410	0.55024	614.71380	0.61471	550.244	21.44	0.26	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			24.35790	24.35790	24.55370	24.55370		19.37	0.00	0.00	0	50.00
£ / R	On 25/04/2017	Any day expiry			24.58480	24.58480	24.78490	24.78490		19.38	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			24.84120		24.84120		25.04390	25.04390			0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14288		0.14288		0.14281	0.14281		19.22	0.00	0.00	0	4,799.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14621		0.14621		0.14624	0.14624		18.58	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14946		0.14946		0.14951	0.14951		18.52	0.00	0.00	0	6,041.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.15266		0.15266		0.15000	0.15000		18.64	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15631		0.15631		0.16000	0.16000		18.86	0.00	0.00	0	0.00
€ / R	On 27/05/2016	Any day expiry			17.49540		17.49540		17.50180	17.50180		22.70	0.00	0.00	0	0.00
€ / R	On 31/05/2016	Any day expiry			17.49550		17.49550		17.51410	17.51410		19.10	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.53380		17.53380		17.55410	17.55410		20.42	0.00	27,107,254.80	1,546	106,952.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	0.12670		0.00013		0.14760	0.00015	0.127	28.75	0.00	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	6.14670		0.00615		6.81010	0.00681	6.147	23.99	0.02	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,584.56410		1.58456	1,605.79560	1.60580	1,584.564		22.92	0.97	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	41.51400		0.04151		42.67550	0.04268	41.514	19.76	0.11	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	109.78330		0.10978		110.18550	0.11019	109.783	19.96	0.24	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	470.69720		0.47070		464.30650	0.46431	470.697	20.88	0.61	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	5.19390		0.00519		5.73120	0.00573	5.194	25.43	0.02	0.00	0	3,500.00
€ / R	On 30/06/2016	Any day expiry			17.60470		17.60470		17.62720	17.62720		20.81	0.00	0.00	0	74.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.94260		17.94260		17.97740	17.97740		20.56	0.00	4,270,338.80	238	14,043.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	1,336.30460		1.33630	1,368.88900	1.36889	1,336.305		19.75	0.71	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.33630		18.33630		18.37270	18.37270		20.64	0.00	0.00	0	12,558.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	476.40070		0.47640		474.65630	0.47466	476.401	19.69	0.27	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	319.46540		0.31947		335.36530	0.33537	319.465	24.23	0.19	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.71940		18.71940		18.75710	18.75710		20.70	0.00	0.00	0	4,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			19.14520		19.14520		19.19000	19.19000		20.89	0.00	0.00	0	0.00
€ / R	On 18/09/2017	Foreign Exchange Future			19.43410		19.43410		19.47000	19.47000		21.17	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			103.79985		103.79985		104.00259	104.00259			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			101.09579		101.09579		101.31010	101.31010			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			100.02762		100.02762		100.24993	100.24993			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.12781		100.12781		100.13534	100.13534			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.16772		100.16772		100.18289	100.18289			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.95476		99.95476		99.98093	99.98093			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.65141		100.65141		100.68597	100.68597			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.13653		100.13653		100.17447	100.17447			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			100.02601		100.02601		100.06419	100.06419			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			101.21651		101.21651		101.33201	101.33201			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.76479		100.76479		100.87989	100.87989			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			100.27956		100.27956		100.39702	100.39702			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
AL37	On 04/08/2016	Index Future		481.22100	481.22100		480.57300	480.57300			0.00	19,248,840.00	4	19.00
AL37	On 03/11/2016	Index Future		490.48900	490.48900		489.83900	489.83900			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future		549.65500	549.65500		548.09100	548.09100			0.00	0.00	0	11.00
AL7T	On 03/11/2016	Index Future		560.24100	560.24100		558.65900	558.65900			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future		500.28000	500.28000		498.52800	498.52800			0.00	0.00	0	617.00
ALBI	On 03/11/2016	Index Future		509.91500	509.91500		508.14000	508.14000			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future		520.17400	520.17400		518.35400	518.35400			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future		11.30520	11.30520		11.31830	11.31830		16.40	0.00	0.00	0	6,828.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future		11.49040	11.49040		11.51040	11.51040		16.60	0.00	2,010,820.00	175	2,106.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		11.66940	11.66940		11.69020	11.69020		16.64	0.00	0.00	0	1,009.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		11.84260	11.84260		11.86490	11.86490		16.61	0.00	0.00	0	4,610.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		12.03540	12.03540		12.06000	12.06000		16.80	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		12.15410	12.15410		12.18000	12.18000		17.30	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future		12.06760	12.06760		12.03850	12.03850		16.43	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future		12.30860	12.30860		12.28740	12.28740		16.62	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		12.53680	12.53680		12.52000	12.52000		16.83	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		12.75510	12.75510		12.74000	12.74000		17.04	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future		15.83570	15.83570		15.90180	15.90180		19.41	0.00	0.00	0	5,055.00
CHF / R	On 19/09/2016	Foreign Exchange Future		16.22640	16.22640		16.30690	16.30690		20.33	0.00	0.00	0	0.00
CHF / R	On 19/12/2016	Foreign Exchange Future		16.60440	16.60440		16.69000	16.69000		20.89	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future		16.97010	16.97010		17.06000	17.06000		21.45	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future		2.38770	2.38770		2.39690	2.39690		19.21	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future		2.42180	2.42180		2.43210	2.43210		19.55	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.45110	2.45110		2.46000	2.46000		19.85	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.47770	2.47770		2.49000	2.49000		19.97	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.35980	2.35980		2.36480	2.36480		20.96	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.41650	2.41650		2.42300	2.42300		21.15	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.47130	2.47130		2.48000	2.48000		21.43	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		130.84854	130.84854		131.61748	131.61748			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future		131.68164	131.68164		132.46833	132.46833			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

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
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	10.87755	77.02638		10.93507	76.67524				0.00	0.00	0	8,932.00
ES33	On 03/11/2016	Bond Future	10.96930	74.70108		11.02848	74.34497				0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	11.05760	76.20483		11.11908	75.84007				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/08/2016	Bond Future	11.02205	81.02625		11.08470	80.59547				0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	11.11241	78.30739		11.17696	77.87016				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	499.24200	499.24200		497.65700	497.65700				0.00	0.00	0	465.00
GOVI	On 03/11/2016	GOVI	508.85600	508.85600		507.25200	507.25200				0.00	0.00	0	156.00
GOVI	On 02/02/2017	GOVI	519.09400	519.09400		517.44700	517.44700				0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.01740	2.01740		2.02820	2.02820			19.59	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.05960	2.05960		2.07210	2.07210			19.82	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.09740	2.09740		2.10970	2.10970			20.03	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.13260	2.13260		2.14480	2.14480			20.21	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	126.66796	126.66796		126.63239	126.63239				0.00	126,667.96	1	3,004.00
I2025	On 03/11/2016	Bond Future	129.09108	129.09108		129.05773	129.05773				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	107.29001	107.29001		107.26018	107.26018				0.00	0.00	0	3,924.00
I2033	On 03/11/2016	Bond Future	108.31977	108.31977		108.29174	108.29174				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	132.48561	132.48561		132.44801	132.44801				0.00	0.00	0	22,289.00
I2038	On 03/11/2016	Bond Future	135.01992	135.01992		134.98470	134.98470				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	132.33614	132.33614		132.29882	132.29882				0.00	0.00	0	16,290.00
I2046	On 03/11/2016	Bond Future	133.35695	133.35695		133.32197	133.32197				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
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	141.16351		141.16351		141.12310	141.12310			0.00	0.00	0	20,765.00
I2050	On 03/11/2016	Bond Future	143.86394		143.86394		143.82596	143.82596			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	245.63400		245.63400		245.74800	245.74800			0.00	0.00	0	1,077.00
IGOV	On 03/11/2016	Index Future	250.38400		250.38400		250.50600	250.50600			0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future	255.44200		255.44200		255.56100	255.56100			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	666.84800		666.84800		667.17500	667.17500			0.00	0.00	0	157.00
ILBI	On 03/11/2016	Index Future	679.57800		679.57800		679.91200	679.91200			0.00	0.00	0	0.00
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	0.15520	0.15520		0.15610	0.15610				0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15530	0.15530		0.15630	0.15630				0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.15580	0.15580		0.15660	0.15660				0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.15440	0.15440		0.16000	0.16000				0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.07870	0.07870		0.07900	0.07900				0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.05510	0.05510		0.06280	0.06280				0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.05360	0.05360		0.05770	0.05770				0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future	0.05230	0.05230		0.05000	0.05000				0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.56130	10.56130		10.63190	10.63190			17.64	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.71950	10.71950		10.79700	10.79700			17.85	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.87490	10.87490		10.95240	10.95240			17.96	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	11.02450	11.02450		11.10000	11.10000			17.97	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future	1.40610	1.40610		1.40550	1.40550				0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.42340	1.42340		1.42350	1.42350				0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.43880	1.43880		1.43880	1.43880				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
PULA / R	On 13/03/2017	Foreign Exchange Future			1.45070		1.45070		1.45080	1.45080			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.11920		1.11920		1.11470	1.11470			0.00	0.00	0	13,410.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.12300		1.12300		1.11860	1.11860			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12700		1.12700		1.12270	1.12270			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.13120		1.13120		1.13000	1.13000			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			9.41182		108.51492		9.45903	108.19244		10.76	0.00	8,464,163.76	78	99,843.00
R186	On 04/08/2016	Bond Future	8.90	Call	726.85000		0.72685		0.00000	0.00000	726.850	10.57	0.25	26,743,090.31	1,000	500.00
R186	On 04/08/2016	Bond Future	9.25	Put	2,641.16000		2.64116		2,845.27000	2.84527	2,641.160	10.68	0.58	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	1,673.31000		1.67331		0.00000	0.00000	1,673.310	10.70	0.45	24,325,104.25	500	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	2,075.17000		2.07517		2,253.90000	2.25390	2,075.170	10.73	0.50	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	1,463.60000		1.46360		1,608.22000	1.60822	1,463.600	10.82	0.39	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	664.46000		0.66446		748.64000	0.74864	664.460	11.06	0.22	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.47351		110.58229		9.52224	110.25623		10.46	0.00	0.00	0	10.00
R186	On 03/11/2016	Bond Future	9.66	Put	2,492.60000		2.49260		2,642.44000	2.64244	2,492.600	10.55	0.42	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	2,355.25000		2.35525		2,499.60000	2.49960	2,355.250	10.58	0.41	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
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			299.15251		299.15251		299.07051	299.07051			0.00	0.00	0	1,878.00
R197	On 03/11/2016	Bond Future			304.87507		304.87507		304.79818	304.79818			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			247.02151		247.02151		246.95273	246.95273		8.51	0.00	0.00	0	37,489.00
R202	On 03/11/2016	Bond Future			251.74679		251.74679		251.68207	251.68207			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			9.16354		96.57317		9.20072	96.40090		8.01	0.00	306,716,387.92	3,176	10,909.00
R2023	On 03/11/2016	Bond Future			9.23324		94.48158		9.27182	94.30827		8.05	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future			9.29440		96.38325		9.33552	96.20447		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			8.03161		103.53030		8.07416	103.48630		1.31	0.00	207,060.60	2	58,097.00
R203	On 03/11/2016	Bond Future			8.10476		101.33069		8.15731	101.28818		1.12	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			8.11258		103.37030		8.19149	103.32488		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			9.79402		86.94617		9.85132	86.56405			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future			9.85453		88.60284		9.91344	88.21543			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

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
R2032	On 04/08/2016	Bond Future			9.90221		89.95037		9.96452	89.50910		14.26	0.00	152,915,629.00	1,700	11,433.00
R2032	On 03/11/2016	Bond Future			9.96554		87.50511		10.02961	87.05740		14.59	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future			10.02194		89.26669		10.08838	88.80821		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			9.93859		94.99038		10.01618	94.38725			0.00	0.00	0	5,505.00
R2035	On 03/11/2016	Bond Future			10.00037		92.29793		10.08013	91.68549			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			10.01173		87.16954		10.06887	86.72955		16.35	0.00	0.00	0	41,343.00
R2037	On 03/11/2016	Bond Future			10.06992		88.83044		10.12853	88.38406		16.00	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future			10.12233		86.36168		10.18300	85.90456		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			8.45890		100.11177		8.49272	100.04108		3.15	0.00	89,700,145.92	896	35,129.00
R204	On 03/11/2016	Bond Future			8.53987		102.01910		8.57680	101.94935		2.80	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future			8.59589		100.03007		8.63939	99.95689		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
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			10.06675		90.69886		10.12901	90.18873		16.97	0.00	0.00	0	812.00
R2040	On 03/11/2016	Bond Future			10.12504		92.42702		10.18892	91.90925		16.61	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			10.07514		87.96323		10.13736	87.45113		17.61	0.00	0.00	0	20,486.00
R2044	On 03/11/2016	Bond Future			10.13157		89.63926		10.19538	89.11946		17.24	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future			10.18253		87.06159		10.24849	86.52960		17.76	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			10.07102		91.34098		10.13312	90.82107		17.28	0.00	4,932,412.92	54	59,418.00
R2048	On 03/11/2016	Bond Future			10.12933		88.64249		10.19306	88.11465		17.77	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			10.18308		90.42675		10.24899	89.88647		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			8.77576		96.06725		8.81417	95.95870		4.63	0.00	0.00	0	76,765.00
R207	On 02/02/2017	Bond Future			8.91806		96.22443		8.96369	96.11189		4.19	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,322.17000		1.32217		1,268.78000	1.26878	1,322.170	4.18	0.50	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

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
R208	On 04/08/2016	Bond Future			8.91053		94.35377		8.94294	94.23885		6.06	0.00	20,663,475.63	219	49,007.00
R208	On 03/11/2016	Bond Future			8.98356		92.74851		9.01749	92.63356		5.97	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			9.04330		94.61542		9.08022	94.49624		5.68	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future			9.87995		71.02689		9.93686	70.65989		16.33	0.00	4,190,586.51	59	54,886.00
R209	On 04/08/2016	Bond Future	9.40	Call	818.17000		0.81817		732.72000	0.73272	818.170	16.05	0.28	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,235.86000		1.23586		1,117.74000	1.11774	1,235.860	16.14	0.37	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,669.59000		2.66959		2,900.70000	2.90070	2,669.590	16.19	0.58	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	986.09000		0.98609		1,111.07000	1.11107	986.090	16.57	0.29	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,963.24000		4.96324		4,676.68000	4.67668	4,963.240	16.83	0.82	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.93410		69.22936		9.99242	68.85688		16.78	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	2,180.74000		2.18074		2,333.79000	2.33379	2,180.740	16.99	0.38	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.98188		70.62301		10.04211	70.24167		16.53	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/08/2016	Bond Future			186.85941		186.85941		187.95568	187.95568			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			188.14382		188.14382		189.26522	189.26522			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			139.83609		139.83609		139.80074	139.80074			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future			142.51113		142.51113		142.47831	142.47831			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			145.68809		145.68809		145.64742	145.64742			0.00	145,688.09	1	4,218.00
R212	On 03/11/2016	Bond Future			148.47509		148.47509		148.43696	148.43696			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			9.81775		81.50535		9.86971	81.17120		14.08	0.00	48,414,177.90	594	44,353.00
R213	On 03/11/2016	Bond Future			9.87862		79.50716		9.93195	79.16850		14.43	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.93415		81.10744		9.98949	80.76038		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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 04/08/2016	Bond Future		9.99382	71.10124		10.05583	70.69026		16.96	0.00	0.00	0	30,123.00
R214	On 04/08/2016	Bond Future	8.55	Call	50.61000	0.05061	42.60000	0.04260	50.610	16.48	0.03	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	523.09000	0.52309	458.63000	0.45863	523.090	16.62	0.19	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,251.45000	3.25145	3,000.12000	3.00012	3,251.450	17.22	0.66	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,004.82000	8.00482	7,626.76000	7.62676	8,004.820	17.84	0.94	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future		10.04931	69.15852		10.11287	68.74126		17.47	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future		10.10014	70.55053		10.16578	70.12350		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		27,540.79000	27,540.79000		27,620.55000	27,620.55000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future		28,095.48000	28,095.48000		28,194.91000	28,194.91000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future		28,617.69000	28,617.69000		28,719.67000	28,719.67000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		11.39460	11.39460		11.41460	11.41460		17.71	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		11.60140	11.60140		11.62890	11.62890		17.76	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future		11.79890	11.79890		11.82000	11.82000		17.83	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.31540	5.31540		5.34780	5.34780		15.92	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.28720	5.28720		5.32070	5.32070		15.91	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future		5.27030	5.27030		5.30000	5.30000		16.28	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.50370	1.50370		1.51230	1.51230			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.44260	1.44260		1.43290	1.43290			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future		1.38600	1.38600		1.38000	1.38000			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future		1.33910	1.33910		1.35000	1.35000			0.00	0.00	0	0.00

Total for Derivatives : **1,827,815,561.77** **78,478** **4 225 243.00**

Grand Total: **1,827,815,561.77** **78,478** **4 225 243.00**