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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 30/05/2016

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
<b>Derivatives</b>													
\$ / R	On 30/05/2016	Any day expiry	15.85850	15.85850	15.65920	15.65920			15.45	0.00	11,751,253.50	744	0.00
\$ / R	On 31/05/2016	Any day expiry	15.84370	15.84370	15.65920	15.65920			15.64	0.00	13,613,403.30	862	1,621.00
\$ / R	On 31/05/2016	Any day expiry	14.50	Put	0.01920	0.00002	0.87980	0.00088	0.019	47.88	0.00	0	1,000.00
\$ / R	On 31/05/2016	Any day expiry	15.57	Call	277.47550	0.27748	168.14190	0.16814	277.475	20.59	0.95	0	5,000.00
\$ / R	On 31/05/2016	Any day expiry	15.72	Put	16.73770	0.01674	150.44050	0.15044	16.738	17.93	0.20	0	3,000.00
\$ / R	On 01/06/2016	Any day expiry	15.84370	15.84370	15.65920	15.65920			19.74	0.00	0.00	0	0.00
\$ / R	On 01/06/2016	Any day expiry	14.53	Put	0.11730	0.00012	1.46150	0.00146	0.117	37.83	0.00	0	18,400.00
\$ / R	On 01/06/2016	Any day expiry	14.68	Call	1,163.91890	1.16392	982.33890	0.98234	1,163.919	35.56	1.00	0	18,400.00
\$ / R	On 06/06/2016	Any day expiry	15.85670	15.85670	15.67360	15.67360			20.31	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	0.01330	0.00001	0.00050	0.00000	0.013	49.23	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	451.82340	0.45182	324.71740	0.32472	451.823	20.80	0.82	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry	15.85990	15.85990	15.67680	15.67680			20.49	0.00	0.00	0	0.00
\$ / R	On 07/06/2016	Any day expiry	14.52	Put	1.97980	0.00198	4.72430	0.00472	1.980	25.68	0.01	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry	15.89	Call	177.94350	0.17794	122.42790	0.12243	177.943	20.54	0.48	0	2,500.00
\$ / R	On 08/06/2016	Any day expiry	15.86320	15.86320	15.68000	15.68000			20.63	0.00	0.00	0	300.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	3.43650	0.00344	6.31000	0.00631	3.436	24.72	0.02	0	8,219.00

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 08/06/2016	Any day expiry	14.75	Put	4.64090	0.00464	8.61820	0.00862	4.641	23.10	0.02	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry	15.68	Call	306.90090	0.30690	217.54760	0.21755	306.901	20.47	0.65	0.00	0	5,000.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	248.10130	0.24810	174.39520	0.17440	248.101	20.56	0.57	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.86640	15.86640	15.68320	15.68320		20.73	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.87920	15.87920	15.69600	15.69600		20.17	0.00	959,357,747.20	60,416	793,308.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	0.00010	0.00000	0.03450	0.00003	0.000	28.55	0.00	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	0.06510	0.00007	0.13330	0.00013	0.065	30.77	0.00	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	0.08660	0.00009	0.17640	0.00018	0.087	30.41	0.00	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	0.16220	0.00016	0.32680	0.00033	0.162	29.59	0.00	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,379.61020	2.37961	2,196.81130	2.19681	2,379.610	28.38	1.00	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	0.41020	0.00041	0.81130	0.00081	0.410	28.38	0.00	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	0.44970	0.00045	0.88750	0.00089	0.450	28.26	0.00	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	1.85040	0.00185	3.51930	0.00352	1.850	26.35	0.01	0.00	0	62,394.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.10	Put	2.48380	0.00248	4.68080	0.00468	2.484	25.95	0.01	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	3.32500	0.00333	5.95560	0.00596	3.325	25.54	0.01	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	3.84320	0.00384	6.58220	0.00658	3.843	25.34	0.01	0.00	0	28,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.40	Put	5.04650	0.00505	8.93780	0.00894	5.046	24.14	0.02	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	5.53880	0.00554	9.91720	0.00992	5.539	23.74	0.02	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.46	Call	1,424.84380	1.42484	1,246.12680	1.24613	1,424.844	23.66	0.98	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	6.08720	0.00609	11.01520	0.01102	6.087	23.34	0.02	0.00	0	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.70	Call	1,188.20850	1.18821	1,012.93950	1.01294	1,188.209	21.74	0.97	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	1,109.80950	1.10981	936.21610	0.93622	1,109.809	21.10	0.96	0.00	0	23,510.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	11.05930	0.01106	21.13880	0.02114	11.059	20.94	0.04	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	12.28330	0.01228	23.65010	0.02365	12.283	20.54	0.05	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	963.78010	0.96378	795.76850	0.79577	963.780	19.90	0.95	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	15.56570	0.01557	33.32630	0.03333	15.566	19.66	0.06	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	15.91110	0.01591	34.58330	0.03458	15.911	19.58	0.06	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	896.20070	0.89620	734.57830	0.73458	896.201	19.35	0.94	0.00	0	56,883.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	17.00070	0.01700	38.57830	0.03858	17.001	19.35	0.06	0.00	0	34,400.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.10	Call	802.77750	0.80278	650.51400	0.65051	802.778	19.03	0.91	0.00	0	17,283.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.50	Put	97.13690	0.09714	0.00000	0.00000	97.137	19.64	0.26	128,953,669.95	31,500	31,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.60	Call	408.01080	0.40801	308.07880	0.30808	408.011	19.79	0.68	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	317.30490	0.31730	235.38400	0.23538	317.305	20.02	0.59	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	241.65600	0.24166	177.59020	0.17759	241.656	20.29	0.49	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	199.82730	0.19983	145.85930	0.14586	199.827	20.53	0.43	216,019,836.90	31,500	32,350.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	320.62730	0.32063	449.85930	0.44986	320.627	20.53	0.57	0.00	0	44,105.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	163.90770	0.16391	118.99650	0.11900	163.908	20.77	0.37	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	125.25210	0.12525	90.48870	0.09049	125.252	21.09	0.31	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	498.31130	0.49831	648.82930	0.64883	498.311	21.16	0.71	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	107.82440	0.10782	77.77040	0.07777	107.824	21.25	0.27	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	98.83130	0.09883	71.23870	0.07124	98.831	21.35	0.25	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	64.46730	0.06447	46.43050	0.04643	64.467	21.81	0.18	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	819.51080	0.81951	989.03450	0.98903	819.511	22.09	0.86	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	46.66130	0.04666	33.40760	0.03341	46.661	22.17	0.14	0.00	0	38,250.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	26.70330	0.02670			17.76240	0.01776	26.703	23.20	0.08	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	25.58390	0.02558			16.90400	0.01690	25.584	23.28	0.08	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	22.98940	0.02299			14.92770	0.01493	22.989	23.48	0.07	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,143.78940	1.14379		1,318.92770	1.31893	1,143.789	23.48	0.93	0.00	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	20.22830	0.02023			12.84760	0.01285	20.228	23.71	0.06	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	18.97790	0.01898			11.91470	0.01191	18.978	23.83	0.06	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	3.44610	0.00345			2.31080	0.00231	3.446	27.91	0.01	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	3.08150	0.00308			2.08850	0.00209	3.081	28.25	0.01	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	2.71880	0.00272			1.86580	0.00187	2.719	28.63	0.01	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	2.63610	0.00264			1.81470	0.00181	2.636	28.73	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	1.66990	0.00167			1.20860	0.00121	1.670	30.22	0.01	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	1.41470	0.00141			1.04440	0.00104	1.415	30.80	0.00	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	0.84860	0.00085			0.66210	0.00066	0.849	32.73	0.00	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.88240	15.88240		15.69920	15.69920			20.27	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	7.80610	0.00781		13.84900	0.01385	7.806	22.93	0.03	0.00	0.00	0	1,000.00
\$ / R	On 15/06/2016	Any day expiry			15.88560	15.88560		15.70240	15.70240			20.45	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry			15.89200	15.89200		15.70870	15.70870			20.47	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry	15.60	Put	158.55300	0.15855		240.18570	0.24019	158.553	20.13	0.33	0.00	0.00	0	15,000.00
\$ / R	On 21/06/2016	Any day expiry			15.90480	15.90480		15.72150	15.72150			20.17	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	13.23880	0.01324		22.09450	0.02209	13.239	20.81	0.04	0.00	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			15.91440	15.91440		15.73110	15.73110			20.35	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	74.39090	0.07439		119.44270	0.11944	74.391	19.52	0.17	0.00	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	117.96420	0.11796		89.92850	0.08993	117.964	22.01	0.23	0.00	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.92730	15.92730		15.74390	15.74390			20.23	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	0.04760	0.00005		0.07560	0.00008	0.048	29.68	0.00	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	1.35890	0.00136		2.09950	0.00210	1.359	22.55	0.00	0.00	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	15.98150	0.01598		29.16040	0.02916	15.982	18.81	0.05	0.00	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	143.59860	0.14360		111.58830	0.11159	143.599	21.73	0.25	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	77.98660	0.07799		59.98700	0.05999	77.987	22.61	0.15	0.00	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			15.93050	15.93050		15.74710	15.74710			20.28	0.00	0.00	0	0.00
\$ / R	On 30/06/2016	Any day expiry			15.93370	15.93370		15.75020	15.75020			20.31	0.00	0.00	0	1,012.00
\$ / R	On 05/07/2016	Any day expiry			15.94960	15.94960		15.76520	15.76520			20.12	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	26.27150	0.02627		43.92560	0.04393	26.272	18.76	0.06	0.00	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry			15.97200	15.97200		15.78590	15.78590			20.09	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	15.04	Put	98.79290	0.09879		140.36090	0.14036	98.793	19.10	0.17	0.00	0.00	0	12,000.00
\$ / R	On 15/07/2016	Any day expiry			15.98150	15.98150		15.79470	15.79470			20.19	0.00	0.00	0	370.00
\$ / R	On 26/07/2016	Any day expiry			16.01660	16.01660		15.82710	15.82710			20.12	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	885.72190	0.88572		1,017.93550	1.01794	885.722	21.21	0.65	0.00	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	66.49680	0.06650		50.92900	0.05093	66.497	23.92	0.10	0.00	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			16.01980	16.01980		15.83010	15.83010			20.15	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.48360	0.00048		0.73490	0.00073	0.484	25.35	0.00	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	10.66610	0.01067		14.18320	0.01418	10.666	21.46	0.02	0.00	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	189.28860	0.18929		150.75960	0.15076	189.289	22.17	0.24	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	140.47470	0.14047		110.74980	0.11075	140.475	22.74	0.18	0.00	0.00	0	150.00

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\$ / R	On 28/07/2016	Any day expiry		16.02300	16.02300		15.83300	15.83300		20.17	0.00	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry		16.02620	16.02620		15.83600	15.83600		20.26	0.00	23,216,318.40	1,452	1,167.00
\$ / R	On 05/08/2016	Any day expiry		16.04850	16.04850		15.85820	15.85820		20.16	0.00	0.00	0	1,900.00
\$ / R	On 05/08/2016	Any day expiry	15.00	Put	145.57830	0.14558	189.23360	0.18923	145.578	19.09	0.19	0.00	0	5,000.00
\$ / R	On 11/08/2016	Any day expiry		16.06770	16.06770		15.87830	15.87830		20.05	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	4.65180	0.00465	6.14910	0.00615	4.652	22.47	0.01	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	863.53450	0.86353	747.60530	0.74761	863.534	19.41	0.67	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry		16.08050	16.08050		15.89170	15.89170		19.95	0.00	0.00	0	105.00
\$ / R	On 16/08/2016	Any day expiry		16.08370	16.08370		15.89510	15.89510		19.97	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	725.56360	0.72556	624.87970	0.62488	725.564	19.68	0.59	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry		16.08690	16.08690		15.89840	15.89840		20.05	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	469.00150	0.46900	558.42230	0.55842	469.002	19.72	0.42	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	224.62470	0.22462	187.40360	0.18740	224.625	22.19	0.24	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry		16.09010	16.09010		15.90180	15.90180		20.05	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	638.44170	0.63844	548.89810	0.54890	638.442	19.94	0.54	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry		16.10610	16.10610		15.91860	15.91860		19.98	0.00	0.00	0	0.00
\$ / R	On 23/08/2016	Any day expiry	16.31	Call	537.03680	0.53704	461.87940	0.46188	537.037	20.32	0.47	0.00	0	10,000.00
\$ / R	On 26/08/2016	Any day expiry		16.11570	16.11570		15.92860	15.92860		20.01	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	2.34760	0.00235	2.95970	0.00296	2.348	24.34	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	19.99710	0.02000	26.56930	0.02657	19.997	19.91	0.03	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	207.79020	0.20779	175.13410	0.17513	207.790	22.60	0.21	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	175.88770	0.17589	147.81880	0.14782	175.888	22.93	0.19	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry		16.12530	16.12530		15.93870	15.93870		19.96	0.00	0.00	0	2,467.00
\$ / R	On 06/09/2016	Any day expiry		16.15120	16.15120		15.96480	15.96480		19.98	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry		16.15770	16.15770		15.97120	15.97120		20.01	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	37.30380	0.03730	47.87750	0.04788	37.304	19.23	0.05	0.00	0	36,130.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	325.28890	0.32529	280.49610	0.28050	325.289	21.80	0.30	0.00	0	36,130.00
\$ / R	On 09/09/2016	Any day expiry		16.16100	16.16100		15.97440	15.97440		20.03	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry		16.17400	16.17400		15.98730	15.98730		20.00	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	197.18920	0.19719	242.39120	0.24239	197.189	18.80	0.20	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	142.03450	0.14203	120.79590	0.12080	142.035	23.78	0.14	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry		16.18050	16.18050		15.99370	15.99370		20.04	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future		16.19350	16.19350		16.00660	16.00660		20.07	0.00	135,831,078.00	8,388	201,975.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	16.93430	0.01693	22.57020	0.02257	16.934	19.09	0.03	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	36.79730	0.03680	47.45440	0.04745	36.797	18.94	0.05	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	77.43120	0.07743	96.75750	0.09676	77.431	18.77	0.09	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	115.59320	0.11559	143.85750	0.14386	115.593	18.67	0.13	0.00	0	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	1,724.67890	1.72468	1,570.82540	1.57083	1,724.679	18.63	0.85	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	131.17890	0.13118	164.22540	0.16423	131.179	18.63	0.15	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	150.27060	0.15027	186.58680	0.18659	150.271	18.69	0.16	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	1,412.96600	1.41297	1,273.01150	1.27301	1,412.966	18.85	0.78	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	219.46600	0.21947	266.41150	0.26641	219.466	18.85	0.22	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	422.29490	0.42229	497.91460	0.49791	422.295	19.31	0.34	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	466.07940	0.46608	545.88570	0.54589	466.079	19.44	0.37	0.00	0	635.00

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	16.51	Call	593.94620	0.59395	520.43050	0.52043	593.946	20.53	0.45	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	549.13820	0.54914	480.16720	0.48017	549.138	20.72	0.43	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	542.53360	0.54253	474.24270	0.47424	542.534	20.75	0.42	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	529.55030	0.52955	462.60740	0.46261	529.550	20.81	0.42	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	441.29630	0.44130	384.62960	0.38463	441.296	21.26	0.36	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	326.92040	0.32692	283.74260	0.28374	326.920	22.05	0.28	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	290.23610	0.29024	250.86690	0.25087	290.236	22.36	0.26	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	97.09610	0.09710	85.83730	0.08584	97.096	24.92	0.10	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.22280	16.22280	16.03550	16.03550		20.12	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	4.64450	0.00464	5.21780	0.00522	4.644	22.84	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	29.33740	0.02934	37.17110	0.03717	29.337	18.79	0.04	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	235.71570	0.23572	203.54700	0.20355	235.716	23.10	0.21	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	214.93560	0.21494	185.36960	0.18537	214.936	23.30	0.19	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.31390	16.31390	16.12560	16.12560		20.26	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	6.27230	0.00627	6.79860	0.00680	6.272	21.68	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	33.47600	0.03348	44.09140	0.04409	33.476	17.79	0.04	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	250.31110	0.25031	219.00000	0.21900	250.311	23.60	0.20	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	240.70080	0.24070	210.53150	0.21053	240.701	23.70	0.19	0.00	0	150.00
\$ / R	On 07/11/2016	Any day expiry			16.35290	16.35290	16.16410	16.16410		20.30	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	274.34820	0.27435	318.69160	0.31869	274.348	18.93	0.22	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	876.19010	0.87619	785.96060	0.78596	876.190	20.31	0.53	0.00	0	8,695.00
\$ / R	On 28/11/2016	Any day expiry			16.42120	16.42120	16.23170	16.23170		20.33	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	8.92280	0.00892	9.41380	0.00941	8.923	20.89	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	39.08770	0.03909	50.32990	0.05033	39.088	17.06	0.05	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	263.87590	0.26388	234.73450	0.23473	263.876	24.15	0.19	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.47450	16.47450	16.28430	16.28430		20.38	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.49120	16.49120	16.30090	16.30090		20.41	0.00	89,794,584.00	5,445	65,352.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	9.70950	0.00971	9.92830	0.00993	9.710	20.22	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	28.43200	0.02843	38.04400	0.03804	28.432	16.76	0.03	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	36.62760	0.03663	48.20890	0.04821	36.628	16.94	0.04	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	48.20390	0.04820	62.34010	0.06234	48.204	17.16	0.05	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	67.67100	0.06767	85.67550	0.08568	67.671	17.44	0.07	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	106.89270	0.10689	131.62480	0.13162	106.893	17.87	0.10	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	140.62670	0.14063	170.38660	0.17039	140.627	18.16	0.12	0.00	0	125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.23	Put	146.25380	0.14625	0.00000	0.00000	146.254	18.20	0.12	3,626,759.95	1,904	952.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	203.90850	0.20391	239.07900	0.23908	203.908	18.58	0.16	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	235.46180	0.23546	271.27130	0.27127	235.462	18.74	0.18	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	252.11410	0.25211	289.77100	0.28977	252.114	18.78	0.19	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	277.27640	0.27728	317.64420	0.31764	277.276	18.83	0.20	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	306.86160	0.30686	350.29740	0.35030	306.862	18.89	0.22	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	326.74920	0.32675	372.17710	0.37218	326.749	18.92	0.23	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	332.58720	0.33259	378.58800	0.37859	332.587	18.93	0.23	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	394.73320	0.39473	446.63690	0.44664	394.733	19.04	0.26	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	398.02300	0.39802	450.48030	0.45048	398.023	19.04	0.26	0.00	0	3,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	463.90880	0.46391	527.22800	0.52723	463.909	19.14	0.29	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,555.10880	1.55511	1,428.12800	1.42813	1,555.109	19.14	0.71	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	1,495.08060	1.49508	1,371.31440	1.37131	1,495.081	19.26	0.69	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	503.88060	0.50388	570.41440	0.57041	503.881	19.26	0.31	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	532.99620	0.53300	601.77800	0.60178	532.996	19.34	0.32	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	580.63090	0.58063	652.93500	0.65293	580.631	19.46	0.34	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	635.19090	0.63519	711.31820	0.71132	635.191	19.60	0.36	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.81	Put	639.85800	0.63986	0.00000	0.00000	639.858	19.61	0.36	0.00	0	952.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.86	Put	663.47550	0.66348	741.50220	0.74150	663.476	19.67	0.37	0.00	0	22,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	732.03790	0.73204	814.45790	0.81446	732.038	19.83	0.39	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	836.08440	0.83608	924.65710	0.92466	836.084	20.06	0.42	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	987.49190	0.98749	1,084.80770	1.08481	987.492	20.37	0.47	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,022.87920	1.02288	1,122.07810	1.12208	1,022.879	20.45	0.48	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	976.04130	0.97604	885.52730	0.88553	976.041	20.47	0.52	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,120.32750	1.12033	1,224.16750	1.22417	1,120.328	20.64	0.50	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	841.89810	0.84190	762.19590	0.76220	841.898	20.91	0.47	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	828.17790	0.82818	749.78930	0.74979	828.178	20.96	0.46	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	824.78220	0.82478	746.72240	0.74672	824.782	20.97	0.46	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	663.85240	0.66385	599.58550	0.59959	663.852	21.69	0.39	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	623.01380	0.62301	562.09150	0.56209	623.014	21.90	0.37	0.00	0	22,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	615.67430	0.61567	555.27380	0.55527	615.674	21.94	0.36	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	544.18220	0.54418	489.90290	0.48990	544.182	22.33	0.33	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.03	Call	537.71470	0.53771	0.00000	0.00000	537.715	22.37	0.33	10,703,239.09	1,904	952.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	531.32760	0.53133	478.26490	0.47826	531.328	22.40	0.32	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	522.94300	0.52294	470.68050	0.47068	522.943	22.45	0.32	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	455.56790	0.45557	409.84360	0.40984	455.568	22.88	0.28	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	384.41630	0.38442	345.81660	0.34582	384.416	23.42	0.25	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	371.50030	0.37150	334.21400	0.33421	371.500	23.53	0.24	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	368.69640	0.36870	331.69680	0.33170	368.696	23.55	0.24	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	348.45760	0.34846	313.53840	0.31354	348.458	23.73	0.22	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	335.69270	0.33569	303.22970	0.30323	335.693	23.85	0.22	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	290.19590	0.29020	266.87280	0.26687	290.196	24.57	0.19	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	286.16410	0.28616	263.27580	0.26328	286.164	24.66	0.19	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	281.44570	0.28145	259.06350	0.25906	281.446	24.77	0.18	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	270.91330	0.27091	249.66810	0.24967	270.913	25.04	0.18	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	261.70600	0.26171	241.45540	0.24146	261.706	25.28	0.17	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	256.29780	0.25630	236.62860	0.23663	256.298	25.43	0.17	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	247.27630	0.24728	228.58220	0.22858	247.276	25.69	0.16	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	243.57720	0.24358	225.28310	0.22528	243.577	25.80	0.16	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	214.23640	0.21424	194.22940	0.19423	214.236	26.82	0.14	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	209.50160	0.20950	185.31020	0.18531	209.502	27.01	0.14	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	189.83500	0.18983	165.40870	0.16541	189.835	27.10	0.12	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	184.62150	0.18462	160.74910	0.16075	184.622	27.10	0.12	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.77300	16.77300	16.57960	16.57960		20.50	0.00	0.00	0	12,074.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	475.18870		0.47519		532.69480	0.53269	475.189	19.03	0.26	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	521.19410		0.52119		581.73580	0.58174	521.194	19.11	0.27	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	653.85670		0.65386		722.35690	0.72236	653.857	19.33	0.32	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	670.63460		0.67063		741.43420	0.74143	670.635	19.36	0.32	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,202.35180		1.20235		1,303.35100	1.30335	1,202.352	20.50	0.46	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	720.76790		0.72077		662.05800	0.66206	720.768	22.47	0.35	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	718.60670		0.71861		660.00350	0.66000	718.607	22.48	0.35	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	606.05650		0.60606		556.35350	0.55635	606.057	23.09	0.31	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	541.66500		0.54166		497.24660	0.49725	541.665	23.51	0.28	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	337.93850		0.33794		316.45290	0.31645	337.938	26.40	0.18	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.05490		17.05490		16.85780	16.85780		20.76	0.00	0.00	0	3,370.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	766.14070		0.76614		839.66470	0.83966	766.141	19.45	0.31	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	748.17590		0.74818		697.97070	0.69797	748.176	23.57	0.32	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			17.10310		17.10310		16.90450	16.90450		21.15	0.00	0.00	0	70.00
\$ / R	On 18/12/2017	Foreign Exchange Future			17.15130		17.15130		16.95130	16.95130		21.40	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			17.19960		17.19960		16.99800	16.99800		21.48	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			17.35330		17.35330		17.15150	17.15150		21.68	0.00	0.00	0	70.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.87920		15.87920		15.69600	15.69600		20.17	0.00	127,033.60	8	912.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.19350		16.19350		16.00660	16.00660		20.07	0.00	0.00	0	347.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.49120		16.49120		16.30090	16.30090		20.41	0.00	0.00	0	65.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.77300		16.77300		16.57960	16.57960		20.50	0.00	0.00	0	51.00
£ / R	On 31/05/2016	Any day expiry			23.17270		23.17270		22.88750	22.88750		18.52	0.00	0.00	0	123.00
£ / R	On 13/06/2016	Foreign Exchange Future			23.22540		23.22540		22.94150	22.94150		20.95	0.00	385,448,738.40	16,596	41,884.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	90.66280		0.09066		67.89020	0.06789	90.663	23.20	0.17	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	4.79220		0.00479		3.82550	0.00383	4.792	28.97	0.01	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			23.64840		23.64840		23.35910	23.35910		19.77	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	176.09560		0.17610		212.84420	0.21284	176.096	19.78	0.14	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	333.86090		0.33386		276.06580	0.27607	333.861	21.24	0.23	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			23.70400		23.70400		23.41390	23.41390		19.69	0.00	47,408.00	2	25,480.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	1,702.44550		1.70245		1,503.35410	1.50335	1,702.445	19.32	0.71	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	499.36670		0.49937		421.68550	0.42169	499.367	20.73	0.31	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			24.16520		24.16520		23.86730	23.86730		19.53	0.00	0.00	0	155.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	34.15010		0.03415		36.64830	0.03665	34.150	23.60	0.02	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	46.70700		0.04671		50.72110	0.05072	46.707	20.37	0.03	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	330.10830		0.33011		379.54610	0.37955	330.108	18.55	0.17	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	824.96340		0.82496		927.82520	0.92783	824.963	18.87	0.34	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	1,282.95020		1.28295		1,139.08410	1.13908	1,282.950	19.73	0.50	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	600.67120		0.60067		523.87890	0.52388	600.671	21.42	0.27	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			24.60490		24.60490		24.29880	24.29880		19.53	0.00	0.00	0	50.00
£ / R	On 25/04/2017	Any day expiry			24.83480		24.83480		24.52380	24.52380		19.57	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			25.05290		25.05290		24.73600	24.73600			0.00	0.00	0	0.00
£ / R	On 18/12/2017	Foreign Exchange Future			25.19260		25.19260		24.86410	24.86410		19.08	0.00	0.00	0	520.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14293		0.14293		0.14290	0.14290		21.36	0.00	0.00	0	4,799.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14629		0.14629		0.14622	0.14622		20.36	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14959		0.14959		0.14948	0.14948		20.07	0.00	0.00	0	6,041.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.15276		0.15276		0.15268	0.15268		20.25	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15614		0.15614		0.15605	0.15605		20.32	0.00	0.00	0	0.00
€ / R	On 31/05/2016	Any day expiry			17.65050		17.65050		17.42980	17.42980		19.61	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.69480		17.69480		17.47580	17.47580		20.55	0.00	4,636,037.60	262	106,947.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	0.04190		0.00004		0.11800	0.00012	0.042	31.41	0.00	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	2.69210		0.00269		6.59950	0.00660	2.692	26.00	0.01	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,740.06930		1.74007		1,526.54510	1.52655	1,740.069	25.04	0.98	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	20.00170		0.02000		41.28480	0.04128	20.002	20.94	0.06	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	54.52890		0.05453		112.74310	0.11274	54.529	20.04	0.15	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	337.39610		0.33740		492.44790	0.49245	337.396	20.73	0.54	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	5.13260		0.00513		3.77000	0.00377	5.133	26.94	0.02	0.00	0	3,500.00
€ / R	On 30/06/2016	Any day expiry			17.76570		17.76570		17.54490	17.54490		20.67	0.00	0.00	0	74.00
€ / R	On 19/09/2016	Foreign Exchange Future			18.10900		18.10900		17.88210	17.88210		20.28	0.00	0.00	0	14,182.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	1,436.68540		1.43669		1,278.10560	1.27811	1,436.685	19.51	0.74	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.50990		18.50990		18.27480	18.27480		20.47	0.00	0.00	0	12,558.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	417.19000		0.41719		478.01370	0.47801	417.190	19.54	0.24	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	330.16330		0.33016		296.75000	0.29675	330.163	23.86	0.20	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.89680		18.89680		18.65760	18.65760		20.67	0.00	0.00	0	4,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			19.29800		19.29800		19.04900	19.04900		20.79	0.00	0.00	0	0.00
€ / R	On 18/09/2017	Foreign Exchange Future			19.41630		19.41630		19.16170	19.16170		21.02	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			104.06358		104.06358		103.71896	103.71896			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			101.36653		101.36653		101.00989	101.00989			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			100.30455		100.30455		99.93809	99.93809			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.12914		100.12914		100.12542	100.12542			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.17268		100.17268		100.16266	100.16266			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.96757		99.96757		99.94524	99.94524			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.69361		100.69361		100.64917	100.64917			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.19415		100.19415		100.13690	100.13690			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			100.11289		100.11289		100.03122	100.03122			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			101.37646		101.37646		101.17614	101.17614			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.92247		100.92247		100.72112	100.72112			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			100.44017		100.44017		100.23284	100.23284			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			479.05000		479.05000		480.92400	480.92400			0.00	0.00	0	18.00
AL37	On 03/11/2016	Index Future			488.27200		488.27200		490.18800	490.18800			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		546.01300	546.01300		549.16600	549.16600			0.00	5,460,130.00	1	11.00
AL7T	On 03/11/2016	Index Future		556.52300	556.52300		559.74500	559.74500			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future		497.19300	497.19300		500.02000	500.02000			0.00	0.00	0	617.00
ALBI	On 03/11/2016	Index Future		506.76300	506.76300		509.65300	509.65300			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future		516.95500	516.95500		519.90000	519.90000			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future		11.40180	11.40180		11.27900	11.27900		16.52	0.00	0.00	0	6,828.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future		11.58830	11.58830		11.46370	11.46370		16.44	0.00	0.00	0	2,106.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		11.77010	11.77010		11.64260	11.64260		16.59	0.00	0.00	0	1,009.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		11.94520	11.94520		11.81470	11.81470		16.53	0.00	0.00	0	4,610.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		12.11970	12.11970		11.98420	11.98420		16.65	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		12.13200	12.13200		11.99260	11.99260		17.14	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future		12.15090	12.15090		12.04570	12.04570		16.53	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future		12.39350	12.39350		12.28580	12.28580		16.43	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		12.62460	12.62460		12.51410	12.51410		16.68	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		12.84560	12.84560		12.73150	12.73150		16.86	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future		16.01250	16.01250		15.82070	15.82070		19.54	0.00	0.00	0	5,055.00
CHF / R	On 19/09/2016	Foreign Exchange Future		16.40940	16.40940		16.20920	16.20920		19.98	0.00	0.00	0	0.00
CHF / R	On 19/12/2016	Foreign Exchange Future		16.79450	16.79450		16.58770	16.58770		20.75	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future		17.16570	17.16570		16.95390	16.95390		21.35	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future		2.40860	2.40860		2.38720	2.38720		19.29	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future		2.44390	2.44390		2.42080	2.42080		19.37	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.47340	2.47340		2.45050	2.45050		19.68	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.50090	2.50090		2.47730	2.47730		19.93	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.38210	2.38210		2.35340	2.35340		21.06	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.43940	2.43940		2.40970	2.40970		21.05	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.49510	2.49510		2.46450	2.46450		21.46	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
EL28	On 04/08/2016	Bond Future		130.96576	130.96576		130.95274	130.95274			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future		131.80013	131.80013		131.78851	131.78851			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

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
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	10.96286	76.50650		10.88172	77.00084				0.00	0.00	0	8,932.00
ES33	On 03/11/2016	Bond Future	11.05759	74.17077		10.97354	74.67548				0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	11.14897	75.66374		11.06214	76.17780				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	11.10737	80.44061		11.02622	80.99745				0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	11.20076	77.71003		11.11666	78.27847				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	496.28100	496.28100		498.97100	498.97100				0.00	4,962,810.00	1	466.00
GOVI	On 03/11/2016	GOVI	505.83400	505.83400		508.58300	508.58300				0.00	0.00	0	156.00
GOVI	On 02/02/2017	GOVI	516.00800	516.00800		518.80900	518.80900				0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.04420	2.04420		2.02130	2.02130			19.96	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.08690	2.08690		2.06350	2.06350			19.81	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.12520	2.12520		2.10140	2.10140			20.13	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.16080	2.16080		2.13670	2.13670			19.95	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	126.31112	126.31112		126.55145	126.55145				0.00	0.00	0	3,004.00
I2025	On 03/11/2016	Bond Future	128.72654	128.72654		128.97305	128.97305				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	106.71899	106.71899		107.01390	107.01390				0.00	0.00	0	3,924.00
I2033	On 03/11/2016	Bond Future	107.73700	107.73700		108.03891	108.03891				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	132.07604	132.07604		132.52233	132.52233				0.00	0.00	0	22,289.00
I2038	On 03/11/2016	Bond Future	134.60180	134.60180		135.05811	135.05811				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	131.25527	131.25527		131.80647	131.80647				0.00	0.00	0	16,290.00
I2046	On 03/11/2016	Bond Future	132.25438	132.25438		132.81772	132.81772				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

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
I2050	On 04/08/2016	Bond Future	140.20730		140.20730		140.86561	140.86561			0.00	0.00	0	20,765.00
I2050	On 03/11/2016	Bond Future	142.88870		142.88870		143.56115	143.56115			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	244.91700		244.91700		245.62000	245.62000			0.00	0.00	0	1,077.00
IGOV	On 03/11/2016	Index Future	249.65000		249.65000		250.37100	250.37100			0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future	254.69100		254.69100		255.42500	255.42500			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	664.75700		664.75700		666.97500	666.97500			0.00	0.00	0	157.00
ILBI	On 03/11/2016	Index Future	677.44700		677.44700		679.70800	679.70800			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	0.15740		0.15740		0.15570	0.15570			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15710		0.15710		0.15540	0.15540			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.15770		0.15770		0.15520	0.15520			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.15770		0.15770		0.15610	0.15610			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.07970		0.07970		0.07880	0.07880			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.05580		0.05580		0.05520	0.05520			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.05440		0.05440		0.05400	0.05400			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future	0.05380		0.05380		0.05270	0.05270			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.63700		10.63700		10.53140	10.53140		17.73	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.79480		10.79480		10.68830	10.68830		17.55	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.95170		10.95170		10.84330	10.84330		17.80	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	11.10350		11.10350		10.99280	10.99280		17.86	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future	1.40950		1.40950		1.40240	1.40240			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.42670		1.42670		1.42020	1.42020			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.44220		1.44220		1.43710	1.43710			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.45410		1.45410		1.44790	1.44790			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
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.11430		1.11430		1.11340	1.11340			0.00	0.00	0	13,410.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11830		1.11830		1.11720	1.11720			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12240		1.12240		1.12110	1.12110			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12660		1.12660		1.12530	1.12530			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			9.52385		107.75183		9.42661	108.41375		10.76	0.00	2,047,284.77	19	99,862.00
R186	On 04/08/2016	Bond Future	8.85	Call	450.10000		0.45010		0.00000	0.00000	450.100	10.55	0.18	14,258,913.64	750	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	514.48000		0.51448		690.80000	0.69080	514.480	10.57	0.20	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.25	Put	3,049.25000		3.04925		2,685.81000	2.68581	3,049.250	10.68	0.64	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	1,296.88000		1.29688		1,613.88000	1.61388	1,296.880	10.70	0.39	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	1,431.70000		1.43170		0.00000	0.00000	1,431.700	10.71	0.41	22,324,398.27	500	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	2,419.25000		2.41925		2,111.27000	2.11127	2,419.250	10.73	0.56	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	1,726.36000		1.72636		1,489.44000	1.48944	1,726.360	10.82	0.45	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	797.47000		0.79747		675.45000	0.67545	797.470	11.06	0.26	27,589,891.92	1,000	6,500.00
R186	On 03/11/2016	Bond Future			9.59017		109.80396		9.48879	110.47990		10.46	0.00	0.00	0	10.00
R186	On 03/11/2016	Bond Future	9.66	Put	2,798.52000		2.79852		2,526.66000	2.52666	2,798.520	10.55	0.46	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	2,648.18000		2.64818		2,387.67000	2.38767	2,648.180	10.58	0.44	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			297.73642		297.73642		299.23250	299.23250			0.00	0.00	0	1,878.00
R197	On 03/11/2016	Bond Future			303.42962		303.42962		304.95831	304.95831			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			245.76420		245.76420		247.42701	247.42701		8.51	0.00	67,339,390.80	274	37,829.00
R202	On 03/11/2016	Bond Future			250.46375		250.46375		252.16149	252.16149			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			9.28167		96.02720		9.17848	96.50390		8.01	0.00	0.00	0	10,909.00
R2023	On 03/11/2016	Bond Future			9.35755		93.92458		9.24880	94.41163		8.05	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future			9.42549		95.81478		9.31108	96.31068		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			8.17301		103.38419		8.05500	103.50611		1.31	0.00	0.00	0	58,097.00
R203	On 03/11/2016	Bond Future			8.28985		101.18108		8.13448	101.30665		1.12	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			8.37843		103.21743		8.15734	103.34453		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			9.89528		86.27251		9.80359	86.88218			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future			9.95927		87.91572		9.86434	88.53816			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		10.00340	89.23544		9.91179	89.88231		14.26	0.00	0.00	0	11,433.00
R2032	On 03/11/2016	Bond Future		10.07014	86.77594		9.97536	87.43627		14.59	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		10.13002	88.52269		10.03224	89.19538		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		10.02443	94.32348		9.94309	94.95523			0.00	0.00	0	5,505.00
R2035	On 03/11/2016	Bond Future		10.08900	91.61778		10.00493	92.26274			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		10.09746	86.51074		10.01618	87.13515		16.35	0.00	865,107.40	10	41,353.00
R2037	On 03/11/2016	Bond Future		10.15833	88.15851		10.07443	88.79596		16.00	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		10.21352	85.67606		10.12712	86.32545		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		8.58809	99.84208		8.47994	100.06779		3.15	0.00	798,736.64	8	35,129.00
R204	On 03/11/2016	Bond Future		8.68597	101.74354		8.56328	101.97488		2.80	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		8.76336	99.74872		8.62344	99.98372		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		10.15759	89.95617		10.07119	90.66232		16.97	0.00	0.00	0	812.00
R2040	On 03/11/2016	Bond Future		10.21870	91.66957		10.12955	92.39030		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		10.16087	87.25898		10.07448	87.96869		17.61	0.00	0.00	0	20,486.00
R2044	On 03/11/2016	Bond Future		10.21992	88.92099		10.13083	89.64532		17.24	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		10.27359	86.32864		10.18190	87.06670		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		10.15170	90.66660		10.07043	91.34595		17.28	0.00	0.00	0	59,418.00
R2048	On 03/11/2016	Bond Future		10.21252	87.95462		10.12866	88.64807		17.77	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future		10.26886	89.72478		10.18252	90.43137		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		8.90174	95.71177		8.79618	96.00952		4.63	0.00	0.00	0	76,765.00
R207	On 02/02/2017	Bond Future		9.06852	95.85395		8.94263	96.16381		4.19	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,132.92000	1.13292	1,289.16000	1.28916	1,132.920	4.18	0.46	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			9.03500		93.91339		8.92555	94.30049		6.06	0.00	0.00	0	48,487.00
R208	On 03/11/2016	Bond Future			9.11651		92.29910		8.99941	92.69479		5.97	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			9.18571		94.15674		9.06063	94.55945		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			9.96570		70.47505		9.88448	70.99757		16.33	0.00	2,184,726.55	31	54,880.00
R209	On 04/08/2016	Bond Future	9.40	Call	631.75000		0.63175		798.22000	0.79822	631.750	16.05	0.23	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	990.19000		0.99019		1,211.45000	1.21145	990.190	16.14	0.32	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,945.38000		2.94538		2,672.48000	2.67248	2,945.380	16.19	0.62	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	1,104.34000		1.10434		981.98000	0.98198	1,104.340	16.57	0.33	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,476.31000		4.47631		4,929.34000	4.92934	4,476.310	16.83	0.80	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			10.02242		68.66649		9.93870	69.19987		16.78	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	2,363.12000		2.36312		2,182.64000	2.18264	2,363.120	16.99	0.40	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			10.07280		70.04861		9.98675	70.59205		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			187.02184		187.02184		187.00558	187.00558			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			188.30794		188.30794		188.29382	188.29382			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			139.87879		139.87879		139.87044	139.87044			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future			142.55364		142.55364		142.54697	142.54697			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			145.85555		145.85555		145.72773	145.72773			0.00	0.00	0	4,218.00
R212	On 03/11/2016	Bond Future			148.64473		148.64473		148.51631	148.51631			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			9.91900		80.85610		9.82739	81.44320		14.08	0.00	0.00	0	44,353.00
R213	On 03/11/2016	Bond Future			9.98320		78.84500		9.88849	79.44433		14.43	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			10.04221		80.43179		9.94450	81.04236		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		10.07960	70.53382		9.99837	71.07094		16.96	0.00	0.00	0	30,123.00
R214	On 04/08/2016	Bond Future	8.55	Call	30.53000	0.03053	47.61000	0.04761	30.530	16.48	0.02	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	387.61000	0.38761	507.38000	0.50738	387.610	16.62	0.15	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	2,829.18000	2.82918	3,217.37000	3.21737	2,829.180	17.22	0.62	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	7,454.30000	7.45430	7,971.54000	7.97154	7,454.300	17.84	0.93	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future		10.13764	68.57980		10.05393	69.12804		17.47	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future		10.19109	69.96004		10.10502	70.51862		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		27,787.56000	27,787.56000		27,507.99000	27,507.99000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future		28,351.79000	28,351.79000		28,059.39000	28,059.39000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future		28,881.98000	28,881.98000		28,582.90000	28,582.90000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		11.49430	11.49430		11.40980	11.40980		17.76	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		11.70040	11.70040		11.61560	11.61560		17.48	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future		11.90130	11.90130		11.81280	11.81280		17.61	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.36190	5.36190		5.30120	5.30120		15.93	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.33520	5.33520		5.27510	5.27510		15.59	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future		5.31850	5.31850		5.25820	5.25820		16.12	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.51480	1.51480		1.50680	1.50680			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.45200	1.45200		1.44350	1.44350			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future		1.39700	1.39700		1.38840	1.38840			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future		1.35010	1.35010		1.33370	1.33370			0.00	0.00	0	0.00

**Total for Derivatives :** **2,130,958,497.89**    **163,577**    **4 270 853.00**

**Grand Total:** **2,130,958,497.89**    **163,577**    **4 270 853.00**