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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/06/2016

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 01/06/2016	Any day expiry	15.67520	15.67520	15.73250	15.73250			23.00	0.00	288,423,680.00	18,400	0.00
\$ / R	On 06/06/2016	Any day expiry	15.58220	15.58220	15.74210	15.74210			18.59	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	0.00080	0.00000	0.00000	0.001	47.34	0.00	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	216.53650	0.21654	352.33810	0.35234	216.537	19.42	0.65	0.00	1,000.00
\$ / R	On 07/06/2016	Any day expiry	15.58540	15.58540	15.74530	15.74530			18.86	0.00	0.00	0	0.00
\$ / R	On 07/06/2016	Any day expiry	14.52	Put	2.09850	0.00210	1.48620	0.00149	24.70	0.01	0.00	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry	15.80	Put	291.05350	0.29105	200.13750	0.20014	291.053	20.13	0.70	0.00	5,000.00
\$ / R	On 07/06/2016	Any day expiry	15.87	Call	60.15420	0.06015	117.74720	0.11775	60.154	20.49	0.25	0.00	2,500.00
\$ / R	On 07/06/2016	Any day expiry	15.89	Call	56.10230	0.05610	110.61780	0.11062	56.102	20.59	0.24	0.00	2,500.00
\$ / R	On 08/06/2016	Any day expiry	15.58860	15.58860	15.74850	15.74850			19.17	0.00	0.00	0	300.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	2.60770	0.00261	3.01280	0.00301	2.608	22.03	0.02	0.00	8,219.00
\$ / R	On 08/06/2016	Any day expiry	14.75	Put	5.03840	0.00504	4.53670	0.00454	5.038	21.13	0.03	0.00	1,000.00
\$ / R	On 08/06/2016	Any day expiry	15.68	Call	125.71260	0.12571	220.97330	0.22097	125.713	19.39	0.42	0.00	5,000.00
\$ / R	On 08/06/2016	Any day expiry	15.77	Call	94.56830	0.09457	0.00000	0.00000	94.568	19.64	0.34	26,826,471.00	5,000
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	91.52420	0.09152	170.02540	0.17003	91.524	19.67	0.33	0.00	8,219.00
\$ / R	On 09/06/2016	Any day expiry	15.59180	15.59180	15.75170	15.75170			19.43	0.00	0.00	0	264.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future		15.60450	15.60450		15.76070	15.76070		19.08	0.00	907,292,443.50	58,143	782,387.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	0.00040	0.00000	0.00150	0.00000	0.000	30.27	0.00	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	0.06750	0.00007	0.06620	0.00007	0.068	30.72	0.00	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	0.08980	0.00009	0.08780	0.00009	0.090	30.27	0.00	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	0.16890	0.00017	0.16410	0.00016	0.169	29.29	0.00	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,104.93460	2.10493	2,261.11600	2.26112	2,104.935	27.81	1.00	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	0.43460	0.00043	0.41600	0.00042	0.435	27.81	0.00	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	0.47760	0.00048	0.45630	0.00046	0.478	27.66	0.00	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	2.07640	0.00208	1.90950	0.00191	2.076	25.35	0.01	0.00	0	62,394.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.10	Put	2.61900	0.00262	2.57710	0.00258	2.619	24.60	0.01	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	3.07790	0.00308	3.47110	0.00347	3.078	23.60	0.01	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	3.34630	0.00335	3.77630	0.00378	3.346	23.10	0.01	0.00	0	28,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.40	Put	4.35550	0.00436	4.90460	0.00490	4.356	21.61	0.02	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	4.77760	0.00478	5.36920	0.00537	4.778	21.11	0.02	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.46	Call	1,149.36830	1.14937	1,306.16840	1.30617	1,149.368	21.01	0.98	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	5.25400	0.00525	5.88830	0.00589	5.254	20.61	0.02	0.00	0	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.70	Call	912.40240	0.91240	1,069.38520	1.06939	912.402	18.62	0.96	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	833.93560	0.83394	990.94290	0.99094	833.936	17.83	0.96	0.00	0	23,510.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	9.88600	0.00989	10.68390	0.01068	9.886	17.63	0.05	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	13.00420	0.01300	11.89070	0.01189	13.004	17.72	0.06	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	694.11310	0.69411	844.88280	0.84488	694.113	17.87	0.92	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	22.69020	0.02269	15.57410	0.01557	22.690	17.92	0.09	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	23.79630	0.02380	16.33650	0.01634	23.796	17.94	0.10	11,805,735.84	7,668	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	631.87010	0.63187	779.50610	0.77951	631.870	17.99	0.89	0.00	0	56,883.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	27.37010	0.02737	18.80610	0.01881	27.370	17.99	0.11	0.00	0	34,400.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.10	Call	546.85090	0.54685	689.96530	0.68997	546.851	18.17	0.84	0.00	0	17,283.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.50	Put	164.40320	0.16440	119.61720	0.11962	164.403	18.90	0.42	457,972,082.40	70,000	66,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.60	Call	217.56290	0.21756	318.34300	0.31834	217.563	19.08	0.51	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	154.95310	0.15495	238.36120	0.23836	154.953	19.41	0.40	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	107.37120	0.10737	175.41290	0.17541	107.371	19.74	0.31	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	82.88090	0.08288	141.31900	0.14132	82.881	19.96	0.25	137,909,543.10	35,000	67,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	478.38090	0.47838	380.61900	0.38062	478.381	19.96	0.75	0.00	0	44,105.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	63.29590	0.06330	112.86430	0.11286	63.296	20.18	0.20	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	43.92480	0.04392	83.25240	0.08325	43.925	20.47	0.15	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	695.78300	0.69578	576.76690	0.57677	695.783	20.54	0.86	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	35.84890	0.03585	70.30460	0.07030	35.849	20.62	0.13	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	31.85880	0.03186	63.73420	0.06373	31.859	20.71	0.11	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	19.32660	0.01933	39.45040	0.03945	19.327	21.51	0.07	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,059.95210	1.05995	918.98530	0.91899	1,059.952	22.13	0.94	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	13.77590	0.01378	28.33620	0.02834	13.776	22.23	0.05	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	7.50900	0.00751	15.53420	0.01553	7.509	23.56	0.03	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	7.17620	0.00718	14.83830	0.01484	7.176	23.66	0.03	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	6.41260	0.00641	13.23690	0.01324	6.413	23.92	0.03	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,401.91260	1.40191	1,252.53690	1.25254	1,401.913	23.92	0.97	0.00	0	201.00

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	17.06	Call	5.61250	0.00561	11.54970	0.01155	5.613	24.23	0.02	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	5.25440	0.00525	10.79190	0.01079	5.254	24.38	0.02	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	0.81410	0.00081	1.93090	0.00193	0.814	28.75	0.00	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	0.71750	0.00072	1.72960	0.00173	0.718	29.09	0.00	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	0.62300	0.00062	1.52980	0.00153	0.623	29.47	0.00	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	0.60170	0.00060	1.48430	0.00148	0.602	29.57	0.00	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	0.35990	0.00036	0.95290	0.00095	0.360	31.05	0.00	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	0.29870	0.00030	0.81250	0.00081	0.299	31.62	0.00	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	0.21480	0.00021	0.47810	0.00048	0.215	34.18	0.00	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.60760	15.60760	15.76300	15.76300		19.25	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	7.03420	0.00703	7.70510	0.00771	7.034	20.19	0.03	0.00	0	1,000.00
\$ / R	On 15/06/2016	Any day expiry			15.61080	15.61080	15.76520	15.76520		19.39	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry			15.61710	15.61710	15.76970	15.76970		19.49	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry	15.60	Put	245.58830	0.24559	191.46060	0.19146	245.588	19.49	0.48	0.00	0	15,000.00
\$ / R	On 21/06/2016	Any day expiry			15.62960	15.62960	15.77870	15.77870		19.35	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	18.83700	0.01884	16.31450	0.01631	18.837	19.73	0.06	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			15.63910	15.63910	15.78550	15.78550		19.60	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	118.02040	0.11802	93.75550	0.09376	118.020	19.14	0.26	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	55.17450	0.05517	84.82750	0.08483	55.174	21.63	0.13	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.65160	15.65160	15.79450	15.79450		19.42	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	0.04220	0.00004	0.06480	0.00006	0.042	28.88	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	1.46580	0.00147	1.86390	0.00186	1.466	21.36	0.01	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	29.00180	0.02900	24.22940	0.02423	29.002	18.78	0.08	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	73.94710	0.07395	106.49900	0.10650	73.947	21.43	0.16	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	35.77000	0.03577	54.73430	0.05473	35.770	22.23	0.08	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			15.65480	15.65480	15.79670	15.79670		19.49	0.00	0.00	0	0.00
\$ / R	On 30/06/2016	Any day expiry			15.65790	15.65790	15.79900	15.79900		19.54	0.00	0.00	0	1,012.00
\$ / R	On 01/07/2016	Any day expiry			15.66100	15.66100	15.77570	15.77570		19.60	0.00	0.00	0	0.00
\$ / R	On 01/07/2016	Any day expiry	15.68	Put	361.92630	0.36193	0.00000	0.00000	361.926	19.66	0.50	0.00	0	18,400.00
\$ / R	On 01/07/2016	Any day expiry	15.85	Call	273.88130	0.27388	0.00000	0.00000	273.881	20.01	0.43	248,724,721.73	36,800	18,400.00
\$ / R	On 05/07/2016	Any day expiry			15.67360	15.67360	15.81020	15.81020		19.35	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	42.54400	0.04254	35.18270	0.03518	42.544	18.49	0.10	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry			15.69630	15.69630	15.83830	15.83830		19.40	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	15.54	Put	328.59810	0.32860	283.94150	0.28394	328.598	19.25	0.43	0.00	0	12,000.00
\$ / R	On 15/07/2016	Any day expiry			15.70600	15.70600	15.85040	15.85040		19.49	0.00	0.00	0	370.00
\$ / R	On 26/07/2016	Any day expiry			15.74170	15.74170	15.89450	15.89450		19.41	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,059.79770	1.05980	961.53480	0.96153	1,059.798	20.87	0.73	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	36.53280	0.03653	51.38530	0.05139	36.533	23.41	0.06	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.74490	15.74490	15.89850	15.89850		19.44	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.54730	0.00055	0.59750	0.00060	0.547	24.74	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	12.63640	0.01264	12.20620	0.01221	12.636	20.56	0.03	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	119.15650	0.11916	156.45310	0.15645	119.156	21.77	0.17	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	84.99740	0.08500	114.13620	0.11414	84.997	22.30	0.13	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			15.74820	15.74820	15.90250	15.90250		19.46	0.00	0.00	0	265.00

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 29/07/2016	Any day expiry		15.75140	15.75140	15.90660	15.90660		19.48	0.00	0.00	0	1,167.00
\$ / R		On 05/08/2016	Any day expiry		15.77370	15.77370	15.93220	15.93220		19.45	0.00	0.00	0	1,900.00
\$ / R	15.00	On 05/08/2016	Any day expiry	Put	194.32830	0.19433	169.28940	0.16929	194.328	18.79	0.25	0.00	0	5,000.00
\$ / R		On 11/08/2016	Any day expiry		15.79200	15.79200	15.95120	15.95120		19.44	0.00	0.00	0	0.00
\$ / R	12.70	On 11/08/2016	Any day expiry	Put	5.69480	0.00569	5.48170	0.00548	5.695	21.90	0.01	0.00	0	2,000.00
\$ / R	15.52	On 11/08/2016	Any day expiry	Call	674.83660	0.67484	788.15610	0.78816	674.837	19.16	0.60	0.00	0	2,000.00
\$ / R		On 15/08/2016	Any day expiry		15.80420	15.80420	15.96390	15.96390		19.37	0.00	0.00	0	105.00
\$ / R		On 16/08/2016	Any day expiry		15.80730	15.80730	15.96710	15.96710		19.39	0.00	0.00	0	0.00
\$ / R	15.81	On 16/08/2016	Any day expiry	Call	556.79010	0.55679	659.31830	0.65932	556.790	19.40	0.52	0.00	0	10,000.00
\$ / R		On 17/08/2016	Any day expiry		15.81030	15.81030	15.97030	15.97030		19.41	0.00	0.00	0	0.00
\$ / R	15.84	On 17/08/2016	Any day expiry	Put	579.29210	0.57929	520.45760	0.52046	579.292	19.47	0.49	0.00	0	5,000.00
\$ / R	17.39	On 17/08/2016	Any day expiry	Call	154.28910	0.15429	196.61470	0.19661	154.289	21.94	0.19	0.00	0	5,000.00
\$ / R		On 18/08/2016	Any day expiry		15.81340	15.81340	15.97350	15.97350		19.42	0.00	0.00	0	0.00
\$ / R	16.01	On 18/08/2016	Any day expiry	Call	486.08480	0.48608	578.74630	0.57875	486.085	19.74	0.46	0.00	0	5,000.00
\$ / R		On 23/08/2016	Any day expiry		15.82860	15.82860	15.98930	15.98930		19.43	0.00	0.00	0	0.00
\$ / R	16.31	On 23/08/2016	Any day expiry	Call	404.68220	0.40468	486.53380	0.48653	404.682	20.15	0.40	0.00	0	10,000.00
\$ / R		On 26/08/2016	Any day expiry		15.83770	15.83770	15.99890	15.99890		19.48	0.00	0.00	0	0.00
\$ / R	11.80	On 26/08/2016	Any day expiry	Put	2.50540	0.00251	2.72390	0.00272	2.505	23.58	0.00	0.00	0	250.00
\$ / R	13.50	On 26/08/2016	Any day expiry	Put	25.52530	0.02553	24.00080	0.02400	25.525	19.42	0.04	0.00	0	150.00
\$ / R	17.70	On 26/08/2016	Any day expiry	Call	144.20630	0.14421	183.67510	0.18368	144.206	22.35	0.17	0.00	0	250.00
\$ / R	17.93	On 26/08/2016	Any day expiry	Call	120.44460	0.12044	154.77570	0.15478	120.445	22.68	0.14	0.00	0	150.00
\$ / R		On 29/08/2016	Any day expiry		15.84690	15.84690	16.00840	16.00840		19.37	0.00	0.00	0	2,467.00
\$ / R		On 06/09/2016	Any day expiry		15.87130	15.87130	16.03400	16.03400		19.37	0.00	0.00	0	0.00
\$ / R		On 08/09/2016	Any day expiry		15.87770	15.87770	16.04050	16.04050		19.40	0.00	0.00	0	0.00
\$ / R	13.78	On 08/09/2016	Any day expiry	Put	46.72050	0.04672	43.33690	0.04334	46.721	18.70	0.07	0.00	0	36,130.00
\$ / R	17.30	On 08/09/2016	Any day expiry	Call	239.83800	0.23984	293.88400	0.29388	239.838	21.63	0.24	0.00	0	36,130.00
\$ / R		On 09/09/2016	Any day expiry		15.88090	15.88090	16.04370	16.04370		19.49	0.00	0.00	0	0.00
\$ / R		On 13/09/2016	Any day expiry		15.89380	15.89380	16.05660	16.05660		19.46	0.00	0.00	0	0.00
\$ / R	14.95	On 13/09/2016	Any day expiry	Put	247.98680	0.24799	224.70890	0.22471	247.987	18.49	0.25	0.00	0	1,000.00
\$ / R	18.71	On 13/09/2016	Any day expiry	Call	98.95000	0.09895	126.18350	0.12618	98.950	23.54	0.11	0.00	0	1,000.00
\$ / R		On 15/09/2016	Any day expiry		15.90020	15.90020	16.06310	16.06310		19.49	0.00	0.00	0	259.00
\$ / R		On 19/09/2016	Foreign Exchange Future		15.91300	15.91300	16.07600	16.07600		19.46	0.00	1,368,677,130.00	86,010	248,977.00
\$ / R	13.24	On 19/09/2016	Foreign Exchange Future	Put	22.96120	0.02296	20.51530	0.02052	22.961	18.89	0.03	0.00	0	405.00
\$ / R	13.70	On 19/09/2016	Foreign Exchange Future	Put	47.67380	0.04767	43.37640	0.04338	47.674	18.60	0.06	0.00	0	2,800.00
\$ / R	14.20	On 19/09/2016	Foreign Exchange Future	Put	96.68500	0.09668	89.06290	0.08906	96.685	18.29	0.12	0.00	0	2,000.00
\$ / R	14.50	On 19/09/2016	Foreign Exchange Future	Put	146.28980	0.14629	132.20770	0.13221	146.290	18.31	0.16	0.00	0	47,500.00
\$ / R	14.60	On 19/09/2016	Foreign Exchange Future	Call	1,480.24890	1.48025	1,627.31980	1.62732	1,480.249	18.35	0.82	0.00	0	1,000.00
\$ / R	14.60	On 19/09/2016	Foreign Exchange Future	Put	167.24890	0.16725	151.31980	0.15132	167.249	18.35	0.18	0.00	0	65.00
\$ / R	14.70	On 19/09/2016	Foreign Exchange Future	Put	190.28580	0.19029	172.36280	0.17236	190.286	18.39	0.20	0.00	0	2,800.00
\$ / R	15.00	On 19/09/2016	Foreign Exchange Future	Call	1,185.68290	1.18568	1,323.88380	1.32388	1,185.683	18.51	0.74	0.00	0	1,300.00
\$ / R	15.00	On 19/09/2016	Foreign Exchange Future	Put	272.68290	0.27268	247.88380	0.24788	272.683	18.51	0.26	0.00	0	65.00
\$ / R	15.60	On 19/09/2016	Foreign Exchange Future	Put	514.70980	0.51471	468.31480	0.46831	514.710	19.12	0.40	0.00	0	1,000.00
\$ / R	15.70	On 19/09/2016	Foreign Exchange Future	Put	564.37870	0.56438	514.56510	0.51457	564.379	19.23	0.43	0.00	0	635.00
\$ / R	16.51	On 19/09/2016	Foreign Exchange Future	Call	462.52670	0.46253	545.11090	0.54511	462.527	20.35	0.39	0.00	0	15,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	424.95550	0.42496	503.04740	0.50305	424.956	20.54	0.37	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	419.44230	0.41944	496.85760	0.49686	419.442	20.57	0.36	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	408.62620	0.40863	484.68830	0.48469	408.626	20.63	0.36	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	336.79690	0.33680	402.80200	0.40280	336.797	21.10	0.30	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	244.54760	0.24455	296.88670	0.29689	244.548	21.89	0.23	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	214.24770	0.21425	262.72360	0.26272	214.248	22.15	0.21	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	70.73500	0.07074	88.66660	0.08867	70.735	24.99	0.08	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry	15.94200		15.94200	15.94200	16.10510	16.10510		19.58	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	4.72540	0.00473	5.09550	0.00510	4.725	21.99	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	38.12140	0.03812	33.90970	0.03391	38.121	18.49	0.05	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	173.29050	0.17329	212.96220	0.21296	173.290	22.88	0.17	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	157.14470	0.15714	193.90830	0.19391	157.145	23.08	0.15	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	16.03190		16.03190	16.03190	16.19560	16.19560		19.71	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	6.34770	0.00635	6.79010	0.00679	6.348	20.85	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	45.05870	0.04506	40.39920	0.04040	45.059	17.69	0.06	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	190.43710	0.19044	228.93680	0.22894	190.437	23.41	0.16	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	182.80100	0.18280	220.09940	0.22010	182.801	23.51	0.16	0.00	0	150.00
\$ / R	On 07/11/2016	Any day expiry	16.07050		16.07050	16.07050	16.23430	16.23430		19.69	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	325.34280	0.32534	300.77620	0.30078	325.343	18.56	0.26	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	721.19110	0.72119	817.01610	0.81702	721.191	20.12	0.47	0.00	0	8,695.00
\$ / R	On 28/11/2016	Any day expiry	16.13800		16.13800	16.13800	16.30220	16.30220		19.78	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	8.28790	0.00829	9.28630	0.00929	8.288	19.87	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	51.16650	0.05117	45.61340	0.04561	51.166	16.93	0.06	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	207.82120	0.20782	245.39470	0.24539	207.821	24.02	0.16	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry	16.19010		16.19010	16.19010	16.35490	16.35490		19.88	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20660		16.20660	16.20660	16.37150	16.37150		19.87	0.00	122,343,623.40	7,549	66,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	9.31420	0.00931	10.03360	0.01003	9.314	19.32	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	41.59810	0.04160	34.91480	0.03491	41.598	17.02	0.05	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	52.11280	0.05211	44.32320	0.04432	52.113	17.17	0.06	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	66.61930	0.06662	57.44100	0.05744	66.619	17.34	0.07	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	90.39120	0.09039	79.18660	0.07919	90.391	17.57	0.09	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	136.81920	0.13682	122.24430	0.12224	136.819	17.91	0.12	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	175.77860	0.17578	158.76140	0.15876	175.779	18.14	0.15	0.00	0	125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.23	Put	182.21130	0.18221	164.81770	0.16482	182.211	18.17	0.15	0.00	0	952.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	243.06360	0.24306	225.18730	0.22519	243.064	18.35	0.19	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	276.01920	0.27602	256.01030	0.25601	276.019	18.41	0.21	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	294.96150	0.29496	273.75050	0.27375	294.962	18.45	0.22	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	323.51040	0.32351	300.51050	0.30051	323.510	18.49	0.23	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	356.97000	0.35697	331.91220	0.33191	356.970	18.55	0.25	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	379.39450	0.37939	352.98040	0.35298	379.394	18.58	0.26	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	385.96790	0.38597	359.16130	0.35916	385.968	18.59	0.26	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	458.36610	0.45837	424.81660	0.42482	458.366	18.75	0.30	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	462.31660	0.46232	428.28830	0.42829	462.317	18.76	0.30	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	541.20030	0.54120	501.62060	0.50162	541.200	18.97	0.33	0.00	0	31,590.00

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	Call	1,347.80030	1.34780	1,473.12060	1.47312	1,347.800	18.97	0.67	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	1,292.16870	1.29217	1,415.04050	1.41504	1,292.169	19.09	0.65	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	585.56870	0.58557	543.54050	0.54354	585.569	19.09	0.35	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	617.78040	0.61778	574.02010	0.57402	617.780	19.16	0.36	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	670.30590	0.67031	623.79490	0.62379	670.306	19.29	0.38	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	730.21600	0.73022	680.68330	0.68068	730.216	19.42	0.40	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.81	Put	735.33120	0.73533	685.54220	0.68554	735.331	19.43	0.40	0.00	0	952.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.86	Put	761.17980	0.76118	710.12640	0.71013	761.180	19.49	0.41	0.00	0	22,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	835.98330	0.83598	781.36870	0.78137	835.983	19.64	0.44	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	948.87740	0.94888	889.18610	0.88919	948.877	19.87	0.47	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,113.73520	1.11374	1,046.05840	1.04606	1,113.735	20.21	0.51	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,151.96150	1.15196	1,082.68090	1.08268	1,151.961	20.28	0.52	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	821.43090	0.82143	916.51610	0.91652	821.431	20.31	0.47	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,256.59240	1.25659	1,183.08190	1.18308	1,256.592	20.48	0.55	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	704.47570	0.70448	789.21920	0.78922	704.476	20.79	0.42	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	692.70560	0.69271	776.44180	0.77644	692.706	20.84	0.42	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	689.79730	0.68980	773.27690	0.77328	689.797	20.85	0.41	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	550.92660	0.55093	621.54420	0.62154	550.927	21.60	0.35	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	515.05650	0.51506	583.06220	0.58306	515.057	21.81	0.33	0.00	0	22,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	508.62010	0.50862	576.01980	0.57602	508.620	21.84	0.32	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	447.08750	0.44709	508.49220	0.50849	447.088	22.23	0.29	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.03	Call	441.58830	0.44159	502.43900	0.50244	441.588	22.27	0.29	0.00	0	952.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	436.16520	0.43617	496.46660	0.49647	436.165	22.31	0.28	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	429.04960	0.42905	488.62850	0.48863	429.050	22.36	0.28	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	372.13680	0.37214	425.71490	0.42571	372.137	22.80	0.25	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	312.56160	0.31256	359.44210	0.35944	312.562	23.35	0.21	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	301.80410	0.30180	347.42510	0.34743	301.804	23.46	0.21	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	299.47500	0.29948	344.82230	0.34482	299.475	23.48	0.20	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	283.80720	0.28381	326.00910	0.32601	283.807	23.71	0.19	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	275.43250	0.27543	314.15090	0.31415	275.433	23.90	0.19	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	242.27860	0.24228	276.64100	0.27664	242.279	24.77	0.17	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	239.00600	0.23901	272.93330	0.27293	239.006	24.87	0.16	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	235.17770	0.23518	268.59080	0.26859	235.178	24.99	0.16	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	226.64450	0.22664	258.90150	0.25890	226.645	25.26	0.16	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	219.18920	0.21919	250.43280	0.25043	219.189	25.51	0.15	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	214.81630	0.21482	245.45700	0.24546	214.816	25.66	0.15	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	207.52690	0.20753	237.16350	0.23716	207.527	25.94	0.14	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	204.53980	0.20454	233.76080	0.23376	204.540	26.05	0.14	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	169.27630	0.16928	204.21540	0.20422	169.276	26.61	0.12	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	161.17910	0.16118	194.92600	0.19493	161.179	26.61	0.11	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	143.17120	0.14317	174.18130	0.17418	143.171	26.61	0.10	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	138.96760	0.13897	169.32060	0.16932	138.968	26.61	0.10	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.48350	16.48350	16.65060	16.65060		20.13	0.00	57,428,514.00	3,484	8,690.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	545.18750	0.54519	509.06810	0.50907	545.188	18.92	0.29	0.00	0	90.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	595.52460	0.59552	557.02030	0.55702	595.525	18.99	0.31	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	741.47600	0.74148	694.82440	0.69482	741.476	19.22	0.36	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	761.05470	0.76105	712.20890	0.71221	761.055	19.27	0.36	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,335.57370	1.33557	1,262.53130	1.26253	1,335.574	20.47	0.50	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	618.32940	0.61833	679.98990	0.67999	618.329	22.46	0.32	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	616.37140	0.61637	677.86950	0.67787	616.371	22.47	0.32	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	517.76810	0.51777	570.90830	0.57091	517.768	23.09	0.28	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	461.74820	0.46175	509.87650	0.50988	461.748	23.52	0.25	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	293.14280	0.29314	319.77460	0.31977	293.143	26.60	0.16	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.76860	16.76860	16.93360	16.93360		20.51	0.00	0.00	0	3,370.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	855.59610	0.85560	808.11900	0.80812	855.596	19.44	0.34	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	662.33580	0.66234	710.09670	0.71010	662.336	23.65	0.29	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.81410	16.81410	16.98370	16.98370		21.00	0.00	0.00	0	70.00
\$ / R	On 18/12/2017	Foreign Exchange Future			16.85950	16.85950	17.03390	17.03390		21.31	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			16.90500	16.90500	17.08410	17.08410		21.42	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			17.03960	17.03960	17.22170	17.22170		21.65	0.00	0.00	0	70.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.60450	15.60450	15.76070	15.76070		19.08	0.00	1,341,987.00	86	944.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.91300	15.91300	16.07600	16.07600		19.46	0.00	556,955.00	35	342.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.20660	16.20660	16.37150	16.37150		19.87	0.00	162,066.00	10	65.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.48350	16.48350	16.65060	16.65060		20.13	0.00	0.00	0	51.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.49750	22.49750	22.93660	22.93660		20.64	0.00	71,024,607.50	3,157	43,331.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	18.37920	0.01838	43.33230	0.04333	18.379	24.75	0.05	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	1.16820	0.00117	2.24800	0.00225	1.168	32.48	0.00	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			22.90810	22.90810	23.35950	23.35950		19.99	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	301.54610	0.30155	204.89400	0.20489	301.546	19.93	0.21	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	200.21900	0.20022	261.71500	0.26172	200.219	21.70	0.16	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.96220	22.96220	23.41440	23.41440		19.84	0.00	143,858,183.00	6,265	30,945.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	1,230.81980	1.23082	1,490.43670	1.49044	1,230.820	19.75	0.60	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	323.04600	0.32305	405.69880	0.40570	323.046	21.34	0.22	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.41080	23.41080	23.86810	23.86810		19.47	0.00	23,410.80	1	156.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	38.99810	0.03900	36.43580	0.03644	38.998	22.43	0.03	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	53.15140	0.05315	50.13090	0.05013	53.151	19.02	0.04	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	491.91830	0.49192	376.63480	0.37663	491.918	18.79	0.24	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,132.32040	1.13232	918.45030	0.91845	1,132.320	19.27	0.42	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	960.55920	0.96056	1,125.18160	1.12518	960.559	20.12	0.41	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	429.47080	0.42947	508.82930	0.50883	429.471	21.76	0.22	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			23.83750	23.83750	24.30040	24.30040		19.42	0.00	0.00	0	50.00
£ / R	On 25/04/2017	Any day expiry			24.06010	24.06010	24.52610	24.52610		19.43	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			24.28650	24.28650	24.74500	24.74500			0.00	257,436,900.00	10,600	5,300.00
£ / R	On 18/12/2017	Foreign Exchange Future			24.42180	24.42180	24.88160	24.88160		18.95	0.00	0.00	0	520.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14248	0.14248	0.14208	0.14208		21.48	0.00	0.00	0	4,799.00

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			0.14584		0.14584		0.14545	0.14545		20.46	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14914		0.14914		0.14872	0.14872		20.18	0.00	0.00	0	6,041.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.15231		0.15231		0.15187	0.15187		20.33	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15574		0.15574		0.15523	0.15523		20.39	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.42730		17.42730		17.56670	17.56670		19.31	0.00	20,006,540.40	1,148	107,872.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	0.04350		0.00004		0.04550	0.00005	0.043	31.82	0.00	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	3.04320		0.00304		3.08010	0.00308	3.043	25.36	0.01	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,472.29010		1.47229	1,611.99960	1.61200	1,472.290	1,472.290	23.44	0.98	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	22.21510		0.02222		19.11270	0.01911	22.215	18.73	0.08	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	81.74050		0.08174		66.43720	0.06644	81.741	18.99	0.23	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	474.09140		0.47409	399.77390	0.39977	474.091	474.091	19.81	0.71	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	1.31910		0.00132		3.22970	0.00323	1.319	27.52	0.00	0.00	0	3,500.00
€ / R	On 30/06/2016	Any day expiry			17.49340		17.49340		17.61700	17.61700		19.96	0.00	0.00	0	74.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.83580		17.83580		17.98210	17.98210		19.78	0.00	135,231,035.60	7,582	20,482.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	1,222.18190		1.22218	1,335.34670	1.33535	1,222.182	1,222.182	19.13	0.69	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.23120		18.23120		18.38020	18.38020		20.07	0.00	0.00	0	12,558.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	470.93150		0.47093	441.23760	0.44124	470.932	470.932	19.23	0.27	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	271.35940		0.27136	304.30340	0.30430	271.359	271.359	23.76	0.17	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.61220		18.61220		18.76250	18.76250		20.29	0.00	0.00	0	4,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			19.01600		19.01600		19.16190	19.16190		20.55	0.00	0.00	0	0.00
€ / R	On 18/09/2017	Foreign Exchange Future			19.12300		19.12300		19.27470	19.27470		20.77	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			103.74024		103.74024		103.90268	103.90268			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			101.03053		101.03053		101.19992	101.19992			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			99.95980		99.95980		100.13353	100.13353			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.13070		100.13070		100.13573	100.13573			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.16909		100.16909		100.18079	100.18079			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.95141		99.95141		99.97238	99.97238			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.65982		100.65982		100.69524	100.69524			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.15314		100.15314		100.19102	100.19102			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			100.06140		100.06140		100.08408	100.08408			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			101.22620		101.22620		101.29215	101.29215			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.77409		100.77409		100.83257	100.83257			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			100.28834		100.28834		100.34403	100.34403			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			481.39900		481.39900		480.98000	480.98000			0.00	0.00	0	18.00
AL37	On 03/11/2016	Index Future			490.66200		490.66200		490.23500	490.23500			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			550.66000		550.66000		549.43800	549.43800			0.00	0.00	0	11.00
AL7T	On 03/11/2016	Index Future			561.25600		561.25600		560.01000	560.01000			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
ALBI	On 04/08/2016	Index Future		501.80900	501.80900		500.69100	500.69100			0.00	501,809,000.00	100	717.00
ALBI	On 03/11/2016	Index Future		511.46500	511.46500		510.32500	510.32500			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future		521.73700	521.73700		520.58500	520.58500			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future		11.29410	11.29410		11.41720	11.41720		15.39	0.00	0.00	0	6,848.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future		11.47820	11.47820		11.60590	11.60590		15.77	0.00	0.00	0	2,106.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		11.65780	11.65780		11.78720	11.78720		16.05	0.00	0.00	0	1,009.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		11.82990	11.82990		11.96090	11.96090		16.20	0.00	0.00	0	4,610.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		12.00560	12.00560		12.13510	12.13510		16.45	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		12.01360	12.01360		12.14610	12.14610		16.97	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future		11.91840	11.91840		12.04490	12.04490		15.49	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future		12.15620	12.15620		12.28790	12.28790		15.88	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		12.38450	12.38450		12.51740	12.51740		16.18	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		12.60210	12.60210		12.73540	12.73540		16.52	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future		15.79960	15.79960		15.86740	15.86740		18.93	0.00	0.00	0	5,055.00
CHF / R	On 19/09/2016	Foreign Exchange Future		16.19110	16.19110		16.26480	16.26480		19.62	0.00	0.00	0	0.00
CHF / R	On 19/12/2016	Foreign Exchange Future		16.57250	16.57250		16.64570	16.64570		20.39	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future		16.93810	16.93810		17.01170	17.01170		21.16	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future		2.36790	2.36790		2.39230	2.39230		18.11	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future		2.40350	2.40350		2.42850	2.42850		18.80	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.43440	2.43440		2.45890	2.45890		19.30	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.46110	2.46110		2.48610	2.48610		19.59	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.34760	2.34760		2.36350	2.36350		20.57	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.40380	2.40380		2.42040	2.42040		20.56	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.45860	2.45860		2.47570	2.47570		21.00	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
EL28	On 04/08/2016	Bond Future		131.02207	131.02207		130.97969	130.97969			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future		131.86254	131.86254		131.81371	131.81371			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
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	10.81523		77.40973		10.84903	77.20144			0.00	0.00	0	8,932.00
ES33	On 03/11/2016	Bond Future	10.90506		75.09063		10.93998	74.87849			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.99160		76.59951		11.02738	76.38515			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/08/2016	Bond Future	10.95464		81.49441		10.99353	81.22373			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	11.04287		78.78326		11.08308	78.50748			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	500.61200		500.61200		499.55800	499.55800			0.00	200,244,800.00	40	446.00
GOVI	On 03/11/2016	GOVI	510.24600		510.24600		509.17000	509.17000			0.00	0.00	0	156.00
GOVI	On 02/02/2017	GOVI	520.49300		520.49300		519.40700	519.40700			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.00830		2.00830		2.02910	2.02910		18.67	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.05050		2.05050		2.07200	2.07200		19.14	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.08880		2.08880		2.11040	2.11040		19.54	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.12400		2.12400		2.14590	2.14590		19.54	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	126.66571		126.66571		126.62502	126.62502			0.00	0.00	0	3,004.00
I2025	On 03/11/2016	Bond Future	129.08730		129.08730		129.04581	129.04581			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	106.76039		106.76039		106.72917	106.72917			0.00	0.00	0	3,924.00
I2033	On 03/11/2016	Bond Future	107.78216		107.78216		107.74704	107.74704			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	132.24743		132.24743		132.20343	132.20343			0.00	0.00	0	22,289.00
I2038	On 03/11/2016	Bond Future	134.77576		134.77576		134.73095	134.73095			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	131.30799		131.30799		131.26833	131.26833			0.00	787,847.94	6	16,296.00
I2046	On 03/11/2016	Bond Future	132.31275		132.31275		132.26723	132.26723			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/08/2016	Bond Future	140.26441		140.26441		140.22154	140.22154			0.00	0.00	0	20,765.00
I2050	On 03/11/2016	Bond Future	142.94613		142.94613		142.90236	142.90236			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

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
IGOV	On 04/08/2016	Index Future		245.31900	245.31900		245.25200	245.25200			0.00	0.00	0	1,077.00
IGOV	On 03/11/2016	Index Future		250.06000	250.06000		249.99100	249.99100			0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future		255.10100	255.10100		255.03700	255.03700			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		665.73300	665.73300		665.54500	665.54500			0.00	0.00	0	157.00
ILBI	On 03/11/2016	Index Future		678.44100	678.44100		678.25000	678.25000			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		0.15460	0.15460		0.15600	0.15600			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.15460	0.15460		0.15630	0.15630			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.15480	0.15480		0.15650	0.15650			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.15520	0.15520		0.15670	0.15670			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.07830	0.07830		0.07920	0.07920			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.05560	0.05560		0.05570	0.05570			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future		0.05380	0.05380		0.05430	0.05430			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future		0.05270	0.05270		0.05300	0.05300			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		10.61890	10.61890		10.65630	10.65630		16.75	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		10.77570	10.77570		10.81690	10.81690		17.05	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future		10.93290	10.93290		10.97250	10.97250		17.39	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		11.08340	11.08340		11.12280	11.12280		17.55	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future		1.39140	1.39140		1.40220	1.40220			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future		1.40880	1.40880		1.41960	1.41960			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future		1.42410	1.42410		1.43500	1.43500			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.43570	1.43570		1.44690	1.44690			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future		1.11680	1.11680		1.11460	1.11460			0.00	0.00	0	13,410.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future		1.12080	1.12080		1.11860	1.11860			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future		1.12490	1.12490		1.12270	1.12270			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 13/03/2017	Foreign Exchange Future			1.12910		1.12910		1.12680	1.12680			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			9.38177		108.72087		9.42008	108.45840		10.81	0.00	8,371,506.99	77	99,872.00
R186	On 04/08/2016	Bond Future	8.85	Call	631.68000		0.63168		584.39000	0.58439	631.680	10.60	0.23	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	715.62000		0.71562		663.10000	0.66310	715.620	10.62	0.25	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.25	Put	2,445.08000		2.44508		2,610.85000	2.61085	2,445.080	10.73	0.56	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	1,687.88000		1.68788		1,584.08000	1.58408	1,687.880	10.75	0.46	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	1,849.18000		1.84918		1,738.17000	1.73817	1,849.180	10.76	0.49	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	1,894.36000		1.89436		2,038.56000	2.03856	1,894.360	10.78	0.48	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	1,307.46000		1.30746		1,422.72000	1.42272	1,307.460	10.87	0.37	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	562.76000		0.56276		627.50000	0.62750	562.760	11.11	0.20	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.44248		110.79063		9.48232	110.52324		10.50	0.00	0.00	0	10.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,265.90000		2.26590		2,162.97000	2.16297	2,265.900	10.40	0.43	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	2,877.48000		2.87748		2,755.74000	2.75574	2,877.480	10.47	0.50	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	2,360.14000		2.36014		2,481.46000	2.48146	2,360.140	10.59	0.41	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	2,226.57000		2.22657		2,343.33000	2.34333	2,226.570	10.62	0.39	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			297.84744		297.84744		297.76379	297.76379			0.00	0.00	0	1,878.00
R197	On 03/11/2016	Bond Future			303.54163		303.54163		303.45636	303.45636			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/08/2016	Bond Future			246.86855		246.86855		246.79698	246.79698		8.51	0.00	0.00	0	37,856.00
R202	On 03/11/2016	Bond Future			251.58799		251.58799		251.51488	251.51488			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			9.15409		96.61702		9.17714	96.51011		8.06	0.00	0.00	0	11,289.00
R2023	On 03/11/2016	Bond Future			9.22360		94.52495		9.24781	94.41608		8.09	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future			9.28503		96.42405		9.30997	96.31550		7.79	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			8.02803		103.53400		8.06008	103.50086		1.32	0.00	0.00	0	58,097.00
R203	On 03/11/2016	Bond Future			8.10190		101.33301		8.14360	101.29927		1.12	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			8.11479		103.36902		8.16989	103.33731		0.82	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			9.75369		87.21655		9.79189	86.96042			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future			9.81305		88.87710		9.85252	88.61610			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		9.86213	90.23596		9.90018	89.96480		14.29	0.00	0.00	0	11,433.00
R2032	On 03/11/2016	Bond Future		9.92433	87.79489		9.96362	87.51858		14.61	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		9.97983	89.55913		10.02007	89.27965		14.31	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		9.86816	95.54327		9.90600	95.24557			0.00	0.00	0	5,505.00
R2035	On 03/11/2016	Bond Future		9.92789	92.86009		9.96691	92.55678			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future		9.94098	87.71929		9.97897	87.42341		16.37	0.00	0.00	0	41,353.00
R2037	On 03/11/2016	Bond Future		9.99719	89.38950		10.03633	89.08793		16.02	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		10.04777	86.92879		10.08781	86.62351		16.48	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		8.45348	100.12311		8.48375	100.05982		3.17	0.00	0.00	0	35,129.00
R204	On 03/11/2016	Bond Future		8.53454	102.02917		8.56864	101.96476		2.82	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		8.59193	100.03674		8.62940	99.97369		2.60	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		10.00110	91.24199		10.03910	90.92695		16.99	0.00	0.00	0	812.00
R2040	On 03/11/2016	Bond Future		10.05759	92.97914		10.09672	92.65815		16.63	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		10.00965	88.50792		10.04757	88.19182		17.62	0.00	0.00	0	20,486.00
R2044	On 03/11/2016	Bond Future		10.06431	90.19304		10.10334	89.87095		17.26	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		10.11364	87.62331		10.15354	87.29721		17.78	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		10.00086	91.93513		10.03855	91.61505		17.31	0.00	17,375,739.57	189	59,429.00
R2048	On 03/11/2016	Bond Future		10.05723	89.24666		10.09604	88.92051		17.78	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future		10.10917	91.03991		10.14887	90.70959		17.44	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		8.75933	96.11374		8.78906	96.02965		4.66	0.00	0.00	0	76,765.00
R207	On 02/02/2017	Bond Future		8.90047	96.26786		8.93483	96.18305		4.22	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,337.69000	1.33769	1,297.59000	1.29759	1,337.690	4.21	0.51	0.00	0	62.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future		8.90573	94.37080		8.92931	94.28716		6.10	0.00	0.00	0	48,484.00

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 03/11/2016	Bond Future			8.97883		92.76455		9.00396	92.67938		6.00	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			9.03927		94.62844		9.06541	94.54403		5.71	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			9.82014		71.41588		9.85265	71.20402		16.35	0.00	5,284,775.12	74	54,880.00
R209	On 04/08/2016	Bond Future	9.40	Call	856.42000		0.85642		808.43000	0.80843	856.420	16.07	0.29	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,302.98000		1.30298		1,235.28000	1.23528	1,302.980	16.16	0.40	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,365.15000		2.36515		2,498.53000	2.49853	2,365.150	16.21	0.55	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	805.02000		0.80502		874.26000	0.87426	805.020	16.59	0.26	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,231.26000		5.23126		5,062.47000	5.06247	5,231.260	16.85	0.85	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.87272		69.62476		9.90617	69.40885		16.80	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	1,983.75000		1.98375		2,071.11000	2.07111	1,983.750	17.01	0.36	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.91912		71.02386		9.95325	70.80542		16.55	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			187.09300		187.09300		187.03943	187.03943			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			188.38732		188.38732		188.32502	188.32502			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			139.92204		139.92204		139.88803	139.88803			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future			142.59717		142.59717		142.56244	142.56244			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			145.91613		145.91613		145.86903	145.86903			0.00	0.00	0	4,218.00
R212	On 03/11/2016	Bond Future			148.70586		148.70586		148.65779	148.65779			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			9.77807		81.76190		9.81591	81.51722		14.12	0.00	0.00	0	44,353.00
R213	On 03/11/2016	Bond Future			9.83784		79.76754		9.87689	79.51818		14.46	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.89249		81.37015		9.93248	81.11795		14.21	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		9.92901	71.53522		9.96658	71.28308		16.97	0.00	786,887.42	11	30,112.00
R214	On 04/08/2016	Bond Future	8.55	Call	48.45000	0.04845	44.33000	0.04433	48.450	16.49	0.03	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	546.05000	0.54605	507.29000	0.50729	546.050	16.63	0.20	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,462.45000	3.46245	3,303.41000	3.30341	3,462.450	17.23	0.70	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,389.01000	8.38901	8,153.45000	8.15345	8,389.010	17.85	0.95	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future		9.98280	69.59975		10.02143	69.34290		17.48	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future		10.03206	70.99821		10.07155	70.73793		17.22	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		27,340.78000	27,340.78000		27,580.31000	27,580.31000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future		27,898.80000	27,898.80000		28,148.49000	28,148.49000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future		28,427.64000	28,427.64000		28,677.26000	28,677.26000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		11.32310	11.32310		11.44480	11.44480		16.67	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		11.52770	11.52770		11.65350	11.65350		17.00	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future		11.72400	11.72400		11.85240	11.85240		17.22	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.28040	5.28040		5.32330	5.32330		15.02	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.25590	5.25590		5.29690	5.29690		15.14	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future		5.24000	5.24000		5.28060	5.28060		15.69	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.47680	1.47680		1.50080	1.50080			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.41460	1.41460		1.43930	1.43930			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future		1.36400	1.36400		1.38520	1.38520			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future		1.30830	1.30830		1.33840	1.33840			0.00	0.00	0	0.00
Total for Derivatives :												4,991,706,187.31	357,435	4 396 398.00
Grand Total:												4,991,706,187.31	357,435	4 396 398.00