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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/05/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 17/05/2016	Any day expiry	15.64590	15.64590		15.65240	15.65240		28.15	0.00	0.00	0	0.00	
\$ / R	On 18/05/2016	Any day expiry	15.55230	15.55230		15.65240	15.65240		28.07	0.00	0.00	0	0.00	
\$ / R	On 18/05/2016	Any day expiry	14.80	Put	0.52480	0.00052	2.23390	0.00223	0.525	37.30	0.01	0.00	0	15,000.00
\$ / R	On 18/05/2016	Any day expiry	15.26	Call	308.28360	0.30828	414.32320	0.41432	308.284	31.64	0.88	0.00	0	2,500.00
\$ / R	On 19/05/2016	Any day expiry	15.55230	15.55230		15.65240	15.65240		26.87	0.00	0.00	0	0.00	
\$ / R	On 20/05/2016	Any day expiry	15.55230	15.55230		15.65550	15.65550		26.46	0.00	0.00	0	4,700.00	
\$ / R	On 23/05/2016	Any day expiry	15.56150	15.56150		15.66470	15.66470		23.79	0.00	0.00	0	0.00	
\$ / R	On 24/05/2016	Any day expiry	15.56460	15.56460		15.66780	15.66780		24.06	0.00	0.00	0	0.00	
\$ / R	On 24/05/2016	Any day expiry	14.48	Put	5.34640	0.00535	3.59770	0.00360	5.346	26.71	0.02	0.00	0	1,000.00
\$ / R	On 24/05/2016	Any day expiry	15.66	Call	165.28330	0.16528	0.00000	0.00000	165.283	24.29	0.43	34,021,350.00	5,000	2,500.00
\$ / R	On 24/05/2016	Any day expiry	15.67	Put	266.68870	0.26669	0.00000	0.00000	266.689	24.32	0.57	53,854,656.00	6,000	3,000.00
\$ / R	On 25/05/2016	Any day expiry	15.56770	15.56770		15.67080	15.67080		23.89	0.00	0.00	0	285.00	
\$ / R	On 27/05/2016	Any day expiry	15.57340	15.57340		15.67630	15.67630		23.64	0.00	0.00	0	1,000.00	
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	32.74	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	0.88730	0.00089	0.60880	0.00061	0.887	32.26	0.00	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	14.25	Put	6.29650	0.00630	4.79960	0.00480	6.296	27.32	0.02	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	71.68920	0.07169	94.16090	0.09416	71.689	24.92	0.20	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	17.61120	0.01761	24.49900	0.02450	17.611	26.79	0.06	0.00	0	150.00
\$ / R	On 30/05/2016	Any day expiry			15.58140	15.58140	15.68440	15.68440		22.30	0.00	0.00	0	930.00
\$ / R	On 31/05/2016	Any day expiry			15.58410	15.58410	15.68710	15.68710		22.32	0.00	0.00	0	3,550.00
\$ / R	On 31/05/2016	Any day expiry	14.50	Put	16.53200	0.01653	13.11000	0.01311	16.532	23.25	0.05	0.00	0	1,000.00
\$ / R	On 31/05/2016	Any day expiry	15.57	Call	279.30050	0.27930	335.37020	0.33537	279.300	22.37	0.52	0.00	0	5,000.00
\$ / R	On 01/06/2016	Any day expiry			15.58680	15.58680	15.68990	15.68990		22.44	0.00	0.00	0	0.00
\$ / R	On 01/06/2016	Any day expiry	14.53	Put	20.73510	0.02074	16.00570	0.01601	20.735	23.11	0.06	0.00	0	18,400.00
\$ / R	On 01/06/2016	Any day expiry	14.68	Call	936.07020	0.93607	1,032.86870	1.03287	936.070	22.26	0.91	0.00	0	18,400.00
\$ / R	On 06/06/2016	Any day expiry			15.60020	15.60020	15.70340	15.70340		21.89	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	0.02070	0.00002	0.07410	0.00007	0.021	28.15	0.00	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	395.92250	0.39592	460.28470	0.46028	395.923	21.74	0.59	0.00	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry			15.60290	15.60290	15.70620	15.70620		21.93	0.00	0.00	0	0.00
\$ / R	On 07/06/2016	Any day expiry	14.52	Put	29.72480	0.02972	23.04820	0.02305	29.725	21.67	0.08	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.60560	15.60560	15.70890	15.70890		21.96	0.00	0.00	0	300.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	38.81010	0.03881	30.55200	0.03055	38.810	21.43	0.10	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	14.75	Put	56.07290	0.05607	45.23740	0.04524	56.073	21.21	0.13	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	263.26760	0.26327	311.08270	0.31108	263.268	22.35	0.43	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.60820	15.60820	15.71160	15.71160		21.98	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.61900	15.61900	15.72250	15.72250		21.63	0.00	1,035,898,937.00	66,323	584,009.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	0.24590	0.00025	0.23810	0.00024	0.246	29.24	0.00	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	1.03340	0.00103	0.98500	0.00099	1.033	25.87	0.00	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	1.21110	0.00121	1.14010	0.00114	1.211	25.42	0.00	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	1.72960	0.00173	1.58410	0.00158	1.730	24.43	0.01	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,121.98430	2.12198	2,225.12650	2.22513	2,121.984	22.95	0.99	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	2.98430	0.00298	2.62650	0.00263	2.984	22.95	0.01	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	3.15410	0.00315	2.76510	0.00277	3.154	22.80	0.01	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	7.66790	0.00767	6.34770	0.00635	7.668	20.47	0.02	0.00	0	62,394.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.10	Put	10.11900	0.01012	7.62510	0.00763	10.119	20.27	0.03	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	14.27410	0.01427	10.08220	0.01008	14.274	20.34	0.04	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	16.83310	0.01683	12.09180	0.01209	16.833	20.37	0.05	0.00	0	28,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.40	Put	26.87110	0.02687	20.19130	0.02019	26.871	20.48	0.07	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	31.13380	0.03113	23.70740	0.02371	31.134	20.52	0.08	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.46	Call	1,191.04810	1.19105	1,286.96600	1.28697	1,191.048	20.52	0.92	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	35.92280	0.03592	27.69820	0.02770	35.923	20.55	0.09	0.00	0	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.70	Call	980.19420	0.98019	1,071.76410	1.07176	980.194	20.70	0.87	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	913.46400	0.91346	1,003.32300	1.00332	913.464	20.75	0.84	0.00	0	23,510.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	78.09870	0.07810	64.00870	0.06401	78.099	20.77	0.16	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	87.96170	0.08796	72.52040	0.07252	87.962	20.82	0.18	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	794.59560	0.79460	880.29920	0.88030	794.596	20.91	0.79	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	112.82170	0.11282	94.06580	0.09407	112.822	20.94	0.22	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	115.30610	0.11531	96.22520	0.09623	115.306	20.95	0.22	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	741.99470	0.74199	825.41900	0.82542	741.995	20.98	0.77	0.00	0	56,883.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	122.99470	0.12299	102.91900	0.10292	122.995	20.98	0.23	0.00	0	33,900.00

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	15.10	Call	670.21830	0.67022	750.14660	0.75015	670.218	21.09	0.73	0.00	0	17,283.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.60	Call	375.87260	0.37587	435.39860	0.43540	375.873	21.63	0.52	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	311.66220	0.31166	362.83450	0.36283	311.662	21.95	0.46	42,925,370.39	5,976	7,020.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	256.66100	0.25666	301.34860	0.30135	256.661	22.27	0.40	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	224.72010	0.22472	265.30200	0.26530	224.720	22.49	0.36	0.00	0	650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	605.72010	0.60572	542.80200	0.54280	605.720	22.49	0.64	0.00	0	44,105.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	196.25480	0.19625	232.94210	0.23294	196.255	22.70	0.32	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	164.00320	0.16400	195.97440	0.19597	164.003	22.98	0.28	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	798.26700	0.79827	725.70910	0.72571	798.267	23.04	0.73	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	148.67360	0.14867	178.27760	0.17828	148.674	23.13	0.26	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	140.50530	0.14051	168.81310	0.16881	140.505	23.21	0.25	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	992.57960	0.99258	912.79560	0.91280	992.580	23.54	0.80	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	106.78570	0.10679	129.66170	0.12966	106.786	23.60	0.20	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,120.44920	1.12045	1,036.68460	1.03668	1,120.449	23.84	0.83	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	86.82740	0.08683	106.07420	0.10607	86.827	23.88	0.17	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	58.69910	0.05870	72.43910	0.07244	58.699	24.40	0.12	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	56.93910	0.05694	70.31690	0.07032	56.939	24.43	0.12	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	52.75860	0.05276	65.26600	0.06527	52.759	24.53	0.11	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,433.75860	1.43376	1,342.76600	1.34277	1,433.759	24.53	0.89	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	48.12950	0.04813	59.65900	0.05966	48.129	24.65	0.10	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	45.96480	0.04596	57.03050	0.05703	45.965	24.71	0.10	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	10.22610	0.01023	13.77570	0.01378	10.226	26.14	0.03	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	9.08330	0.00908	12.32620	0.01233	9.083	26.24	0.02	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	7.93110	0.00793	10.85480	0.01085	7.931	26.37	0.02	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	7.66640	0.00767	10.51500	0.01052	7.666	26.40	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	4.52680	0.00453	6.42860	0.00643	4.527	26.87	0.01	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	3.69150	0.00369	5.31690	0.00532	3.691	27.06	0.01	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	2.85140	0.00285	3.42790	0.00343	2.851	28.99	0.01	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.62160	15.62160	15.72520	15.72520		21.66	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	41.93470	0.04193	34.07300	0.03407	41.935	20.48	0.10	0.00	0	1,000.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	206.56470	0.20656	244.09080	0.24409	206.565	22.70	0.33	0.00	0	10,000.00
\$ / R	On 15/06/2016	Any day expiry			15.62430	15.62430	15.72790	15.72790		21.68	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry			15.62970	15.62970	15.75300	15.75300		21.73	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry	15.60	Put	378.68120	0.37868	0.00000	0.00000	378.681	21.67	0.48	112,334,643.00	15,000	15,000.00
\$ / R	On 21/06/2016	Any day expiry			15.64120	15.64120	15.74510	15.74510		21.41	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	60.03070	0.06003	50.44630	0.05045	60.031	20.29	0.12	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			15.65180	15.65180	15.75570	15.75570		21.42	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	216.56910	0.21657	188.07800	0.18808	216.569	20.85	0.31	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	143.34400	0.14334	167.88420	0.16788	143.344	23.38	0.22	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.66590	15.66590	15.76990	15.76990		21.17	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	0.41640	0.00042	0.36320	0.00036	0.416	27.46	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	9.90370	0.00990	9.21660	0.00922	9.904	22.20	0.02	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	77.47140	0.07747	65.75900	0.06576	77.471	20.10	0.14	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	163.91500	0.16392	190.07130	0.19007	163.915	23.06	0.24	0.00	0	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 28/06/2016	Any day expiry	17.04	Call	102.38640	0.10239	119.90400	0.11990	102.386	23.87	0.16	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			15.66940	15.66940	15.77350	15.77350		21.18	0.00	0.00	0	0.00
\$ / R	On 30/06/2016	Any day expiry			15.67290	15.67290	15.77700	15.77700		21.17	0.00	0.00	0	1,072.00
\$ / R	On 05/07/2016	Any day expiry			15.69060	15.69060	15.79480	15.79480		21.03	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	94.28020	0.09428	80.56370	0.08056	94.280	19.92	0.15	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry			15.71520	15.71520	15.81970	15.81970		20.90	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	15.04	Put	218.36650	0.21837	190.25670	0.19026	218.367	20.10	0.28	0.00	0	12,000.00
\$ / R	On 15/07/2016	Any day expiry			15.72580	15.72580	15.83040	15.83040		21.00	0.00	0.00	0	370.00
\$ / R	On 26/07/2016	Any day expiry			15.76200	15.76200	15.86630	15.86630		20.84	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,136.10480	1.13610	1,065.09490	1.06509	1,136.105	22.32	0.68	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	82.81830	0.08282	94.57520	0.09458	82.818	25.00	0.11	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.76520	15.76520	15.86950	15.86950		20.85	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	2.07500	0.00208	2.00380	0.00200	2.075	25.08	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	25.61290	0.02561	22.24020	0.02224	25.613	20.90	0.04	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	199.67430	0.19967	223.57590	0.22358	199.674	23.28	0.22	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	154.88330	0.15488	174.71870	0.17472	154.883	23.84	0.18	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			15.76830	15.76830	15.87260	15.87260		20.86	0.00	0.00	0	265.00
\$ / R	On 05/08/2016	Any day expiry			15.79360	15.79360	15.89790	15.89790		20.90	0.00	0.00	0	1,900.00
\$ / R	On 05/08/2016	Any day expiry	15.00	Put	259.58720	0.25959	232.66550	0.23267	259.587	19.86	0.27	0.00	0	5,000.00
\$ / R	On 11/08/2016	Any day expiry			15.81250	15.81250	15.91680	15.91680		20.81	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	8.72970	0.00873	7.85800	0.00786	8.730	21.22	0.01	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	777.26850	0.77727	839.34360	0.83934	777.269	20.45	0.59	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.82520	15.82520	15.92940	15.92940		20.81	0.00	0.00	0	105.00
\$ / R	On 16/08/2016	Any day expiry			15.82830	15.82830	15.93260	15.93260		20.83	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	663.46340	0.66346	718.51350	0.71851	663.463	20.77	0.53	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			15.83150	15.83150	15.93580	15.93580		20.84	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	664.52360	0.66452	614.68650	0.61469	664.524	20.83	0.48	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	235.55350	0.23555	259.19820	0.25920	235.553	23.45	0.23	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			15.86030	15.86030	15.96480	15.96480		20.85	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	4.69580	0.00470	4.59870	0.00460	4.696	23.50	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	39.51530	0.03952	35.46570	0.03547	39.515	19.74	0.05	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	220.52600	0.22053	242.25050	0.24225	220.526	23.84	0.21	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	190.75830	0.19076	209.90120	0.20990	190.758	24.17	0.18	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			15.87000	15.87000	15.97450	15.97450		20.75	0.00	0.00	0	2,467.00
\$ / R	On 06/09/2016	Any day expiry			15.89570	15.89570	16.00040	16.00040		20.80	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.90220	15.90220	16.00690	16.00690		20.82	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	69.20120	0.06920	61.18360	0.06118	69.201	19.36	0.08	0.00	0	36,130.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	329.05180	0.32905	356.80030	0.35680	329.052	23.04	0.28	0.00	0	36,130.00
\$ / R	On 09/09/2016	Any day expiry			15.90540	15.90540	16.01010	16.01010		20.83	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.91830	15.91830	16.02310	16.02310		20.79	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	311.79180	0.31179	283.35350	0.28335	311.792	19.66	0.27	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	157.72760	0.15773	172.68340	0.17268	157.728	24.97	0.14	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.92470	15.92470	16.02960	16.02960		20.81	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.93760	15.93760	16.04250	16.04250		20.83	0.00	50,187,502.40	3,149	186,083.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	30.54970	0.03055	26.76680	0.02677	30.550	18.84	0.04	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	66.08410	0.06608	58.28480	0.05828	66.084	19.04	0.08	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	195.62800	0.19563	175.19820	0.17520	195.628	19.40	0.19	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	1,557.53470	1.55753	1,640.20920	1.64021	1,557.535	19.46	0.80	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	219.93470	0.21993	197.70920	0.19771	219.935	19.46	0.20	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	246.25740	0.24626	222.17010	0.22217	246.257	19.52	0.22	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	1,275.42190	1.27542	1,350.33340	1.35033	1,275.422	19.69	0.72	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	592.56330	0.59256	547.37200	0.54737	592.563	20.37	0.41	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	645.14440	0.64514	691.01190	0.69101	645.144	21.30	0.46	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	565.18860	0.56519	606.81300	0.60681	565.189	21.66	0.41	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	520.22100	0.52022	559.36070	0.55936	520.221	21.88	0.39	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	508.84120	0.50884	547.34340	0.54734	508.841	21.94	0.38	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	432.41460	0.43241	465.73360	0.46573	432.415	22.43	0.34	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	331.20580	0.33121	357.72930	0.35773	331.206	23.25	0.27	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	296.93330	0.29693	321.99670	0.32200	296.933	23.53	0.24	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	118.26630	0.11827	127.35820	0.12736	118.266	26.41	0.11	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.96660	15.96660	16.07170	16.07170		20.84	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	6.50050	0.00650	6.86430	0.00686	6.500	21.66	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	51.45340	0.05145	45.42220	0.04542	51.453	18.75	0.06	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	245.90610	0.24591	266.60380	0.26660	245.906	24.21	0.20	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	226.55360	0.22655	245.83190	0.24583	226.554	24.42	0.19	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.05670	16.05670	16.16230	16.16230		20.89	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	9.21710	0.00922	9.08080	0.00908	9.217	20.96	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	64.69010	0.06469	51.74730	0.05175	64.690	18.45	0.07	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	259.54450	0.25954	279.24110	0.27924	259.545	24.63	0.19	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	250.65190	0.25065	269.77110	0.26977	250.652	24.73	0.19	0.00	0	150.00
\$ / R	On 07/11/2016	Any day expiry			16.09530	16.09530	16.20120	16.20120		20.90	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	387.63420	0.38763	355.76070	0.35576	387.634	19.64	0.27	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	822.63740	0.82264	869.31290	0.86931	822.637	21.25	0.48	0.00	0	8,695.00
\$ / R	On 28/11/2016	Any day expiry			16.16340	16.16340	16.26960	16.26960		20.88	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	12.57090	0.01257	13.19580	0.01320	12.571	20.32	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	81.98700	0.08199	67.12460	0.06712	81.987	18.34	0.08	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	273.07970	0.27308	291.99030	0.29199	273.080	25.12	0.18	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.21590	16.21590	16.32200	16.32200		20.89	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.23240	16.23240	16.33840	16.33840		20.92	0.00	110,380,320.00	6,800	57,881.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	13.64720	0.01365	13.68480	0.01368	13.647	19.76	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	59.76980	0.05977	45.18070	0.04518	59.770	17.87	0.06	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	73.08440	0.07308	56.86480	0.05686	73.084	18.02	0.07	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	91.03330	0.09103	72.96180	0.07296	91.033	18.20	0.08	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	119.67880	0.11968	99.24800	0.09925	119.679	18.45	0.10	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	173.78950	0.17379	0.00000	0.00000	173.790	18.81	0.14	141,379,129.38	63,180	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	293.32440	0.29332	268.08550	0.26809	293.324	19.31	0.20	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	328.97020	0.32897	301.75010	0.30175	328.970	19.37	0.22	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	349.30650	0.34931	321.00440	0.32100	349.307	19.40	0.23	0.00	0	4,000.00

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 19/12/2016	Foreign Exchange Future	14.80	Put	379.76700	0.37977	349.89870	0.34990	379.767	19.45	0.24	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	415.21040	0.41521	383.59450	0.38359	415.210	19.51	0.26	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	438.83630	0.43884	406.09790	0.40610	438.836	19.54	0.27	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	445.73860	0.44574	412.67660	0.41268	445.739	19.55	0.27	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	520.03750	0.52004	482.23650	0.48224	520.038	19.68	0.31	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	524.16380	0.52416	485.89510	0.48590	524.164	19.70	0.31	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	606.05370	0.60605	563.47880	0.56348	606.054	19.92	0.34	174,254,228.27	31,590	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,438.45370	1.43845	1,501.87880	1.50188	1,438.454	19.92	0.66	0.00	0	81,095.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	1,384.21200	1.38421	1,446.03810	1.44604	1,384.212	20.04	0.65	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	651.81200	0.65181	607.63810	0.60764	651.812	20.04	0.35	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	684.91460	0.68491	639.64070	0.63964	684.915	20.12	0.36	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	799.79440	0.79979	750.99400	0.75099	799.794	20.39	0.40	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	907.09200	0.90709	855.35440	0.85535	907.092	20.63	0.43	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,020.98410	1.02098	966.44080	0.96644	1,020.984	20.86	0.46	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,185.27380	1.18527	1,126.83000	1.12683	1,185.274	21.19	0.50	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,223.28560	1.22329	1,164.06570	1.16407	1,223.286	21.27	0.51	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,327.16040	1.32716	1,265.92710	1.26593	1,327.160	21.46	0.53	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	823.81350	0.82381	866.39930	0.86640	823.814	21.65	0.45	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	799.03160	0.79903	840.54160	0.84054	799.032	21.75	0.44	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	783.95590	0.78396	824.87520	0.82488	783.956	21.82	0.43	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	595.80840	0.59581	629.47180	0.62947	595.808	22.80	0.34	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	531.00450	0.53100	561.67340	0.56167	531.004	23.20	0.31	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	519.41710	0.51942	549.53820	0.54954	519.417	23.27	0.31	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	511.85490	0.51185	541.62130	0.54162	511.855	23.33	0.30	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	450.90250	0.45090	477.74180	0.47774	450.903	23.77	0.27	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	386.09380	0.38609	409.72640	0.40973	386.094	24.33	0.24	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	374.26220	0.37426	397.29980	0.39730	374.262	24.45	0.23	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	371.69400	0.37169	394.60450	0.39460	371.694	24.47	0.23	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	353.11090	0.35311	375.07020	0.37507	353.111	24.66	0.22	0.00	0	81,095.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	343.79440	0.34379	362.71730	0.36272	343.794	24.86	0.21	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	306.65750	0.30666	323.71640	0.32372	306.658	25.74	0.19	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	302.96010	0.30296	319.83390	0.31983	302.960	25.83	0.19	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	298.63030	0.29863	315.29070	0.31529	298.630	25.95	0.18	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	288.94870	0.28895	305.12410	0.30512	288.949	26.22	0.18	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	280.45770	0.28046	296.21140	0.29621	280.458	26.48	0.17	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	275.46080	0.27546	290.96760	0.29097	275.461	26.63	0.17	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	267.11050	0.26711	282.19950	0.28220	267.110	26.91	0.16	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	263.67890	0.26368	278.59940	0.27860	263.679	27.02	0.16	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	228.06060	0.22806	246.95950	0.24696	228.061	27.78	0.14	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	218.38870	0.21839	236.67270	0.23667	218.389	27.78	0.14	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	196.68670	0.19669	213.55860	0.21356	196.687	27.78	0.12	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	191.57940	0.19158	208.11220	0.20811	191.579	27.78	0.12	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.51090	16.51090	16.61600	16.61600		20.91	0.00	41,277,250.00	2,500	6,905.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	596.84500	0.59684	559.25310	0.55925	596.845	19.60	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	648.93670		0.64894	609.69690	0.60970	648.937	19.69	0.31	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	797.20100		0.79720	753.75520	0.75376	797.201	19.91	0.36	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	817.14210		0.81714	771.84370	0.77184	817.142	19.96	0.36	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,396.34650		1.39635	1,338.91800	1.33892	1,396.346	21.20	0.49	0.00	0	1,800.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	698.25240		0.69825	730.83490	0.73083	698.252	23.20	0.34	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	696.23520		0.69624	728.73400	0.72873	696.235	23.21	0.34	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	593.96150		0.59396	622.39620	0.62240	593.962	23.86	0.29	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	535.25290		0.53525	561.27640	0.56128	535.253	24.29	0.27	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	355.81310		0.35581	371.78290	0.37178	355.813	27.47	0.18	0.00	0	1,800.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			16.80760		16.80760	16.91060	16.91060		21.21	0.00	0.00	0	3,300.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			17.00740		17.00740	17.11140	17.11140		21.67	0.00	0.00	0	0.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.61900		15.61900	15.72250	15.72250		21.63	0.00	1,983,613.00	127	931.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.93760		15.93760	16.04250	16.04250		20.83	0.00	446,252.80	28	325.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.23240		16.23240	16.33840	16.33840		20.92	0.00	308,415.60	19	45.00	
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.51090		16.51090	16.61600	16.61600		20.91	0.00	49,532.70	3	51.00	
£ / R	On 31/05/2016	Any day expiry			22.54690		22.54690	22.58980	22.58980		17.46	0.00	0.00	0	123.00	
£ / R	On 13/06/2016	Foreign Exchange Future			22.59790		22.59790	22.64130	22.64130		17.37	0.00	12,745,215.60	564	56,990.00	
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	49.15740		0.04916	68.43460	0.06843	49.157	19.54	0.09	0.00	0	1,300.00	
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	4.58660		0.00459	7.11820	0.00712	4.587	24.52	0.01	0.00	0	2,600.00	
£ / R	On 08/09/2016	Any day expiry			23.01730		23.01730	23.06040	23.06040		20.56	0.00	0.00	0	0.00	
£ / R	On 08/09/2016	Any day expiry	21.20	Put	323.28910		0.32329	328.66010	0.32866	323.289	19.78	0.21	0.00	0	12,264.00	
£ / R	On 08/09/2016	Any day expiry	25.85	Call	294.85990		0.29486	317.45900	0.31746	294.860	22.50	0.19	0.00	0	12,264.00	
£ / R	On 19/09/2016	Foreign Exchange Future			23.07000		23.07000	23.11310	23.11310		20.34	0.00	9,920,100.00	430	24,849.00	
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	1,374.39420		1.37439	1,419.59080	1.41959	1,374.394	20.04	0.61	0.00	0	500.00	
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	430.02150		0.43002	457.03410	0.45703	430.022	21.97	0.26	0.00	0	800.00	
£ / R	On 19/12/2016	Foreign Exchange Future			23.51410		23.51410	23.55710	23.55710		19.75	0.00	0.00	0	152.00	
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	41.27100		0.04127	40.51450	0.04051	41.271	22.09	0.03	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	56.89420		0.05689	54.75640	0.05476	56.894	18.86	0.04	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	503.24380		0.50324	506.33880	0.50634	503.244	18.77	0.24	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,148.77460		1.14877	1,149.15030	1.14915	1,148.775	19.44	0.41	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	1,072.31940		1.07232	1,109.23200	1.10923	1,072.319	20.37	0.43	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	511.26200		0.51126	535.39490	0.53539	511.262	22.06	0.24	0.00	0	783.00	
£ / R	On 13/03/2017	Foreign Exchange Future			23.94180		23.94180	23.98090	23.98090		19.66	0.00	0.00	0	0.00	
£ / R	On 25/04/2017	Any day expiry			24.16700		24.16700	24.20350	24.20350		19.65	0.00	0.00	0	73.00	
£ / R	On 19/06/2017	Foreign Exchange Future			24.40160		24.40160	24.43420	24.43420			0.00	0.00	0	0.00	
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14346		0.14346	0.14453	0.14453		19.04	0.00	0.00	0	4,799.00	
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14687		0.14687	0.14796	0.14796		18.55	0.00	0.00	0	1,148.00	
¥ / R	On 19/12/2016	Foreign Exchange Future			0.15013		0.15013	0.15125	0.15125		18.52	0.00	0.00	0	6,041.00	
€ / R	On 25/05/2016	Any day expiry			17.65670		17.65670	17.75830	17.75830		23.11	0.00	0.00	0	74.00	
€ / R	On 27/05/2016	Any day expiry			17.66400		17.66400	17.76510	17.76510		23.08	0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 31/05/2016	Any day expiry			17.67730		17.67730		17.77850	17.77850		21.98	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.72140		17.72140		17.82320	17.82320		21.60	0.00	660,157,592.80	37,252	90,778.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	1.24010		0.00124		0.90050	0.00090	1.240	29.85	0.00	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	9.06220		0.00906		7.25750	0.00726	9.062	22.46	0.02	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,774.80420		1.77480		1,873.89700	1.87390	1,774.804	21.23	0.97	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	65.04960		0.06505		51.48650	0.05149	65.050	20.95	0.13	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	135.62880		0.13563		109.42390	0.10942	135.629	21.04	0.23	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	454.21330		0.45421		396.15080	0.39615	454.213	21.75	0.51	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	27.14560		0.02715		29.61250	0.02961	27.146	25.38	0.05	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			18.14190		18.14190		18.24540	18.24540		21.14	0.00	9,070,950.00	500	12,695.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	1,523.31740		1.52332		1,594.15230	1.59415	1,523.317	20.26	0.73	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.53870		18.53870		18.64360	18.64360		20.99	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	318.19010		0.31819		292.64910	0.29265	318.190	19.86	0.19	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	454.93670		0.45494		421.35660	0.42136	454.937	19.94	0.25	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	553.32810		0.55333		571.87570	0.57188	553.328	23.31	0.29	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	388.96190		0.38896		401.04930	0.40105	388.962	24.44	0.21	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.92460		18.92460		19.02780	19.02780		20.93	0.00	9,462,300.00	500	4,000.00
10Y STND	On 17/12/2025	Interest Rate Swap			103.41961		103.41961		102.98003	102.98003			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			100.69586		100.69586		100.24170	100.24170			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			99.60650		99.60650		99.13959	99.13959			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.15192		100.15192		100.14768	100.14768			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.20588		100.20588		100.18922	100.18922			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.99125		99.99125		99.96307	99.96307			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.67198		100.67198		100.61876	100.61876			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.15235		100.15235		100.08531	100.08531			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			100.03086		100.03086		99.94414	99.94414			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			101.05788		101.05788		100.84439	100.84439			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.58503		100.58503		100.35399	100.35399			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			100.07457		100.07457		99.82977	99.82977			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			480.19000		480.19000		481.48000	481.48000			0.00	0.00	0	22.00
AL37	On 03/11/2016	Index Future			489.46400		489.46400		490.78500	490.78500			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			548.74600		548.74600		550.95700	550.95700			0.00	0.00	0	10.00
AL7T	On 03/11/2016	Index Future			559.34400		559.34400		561.60500	561.60500			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			498.90800		498.90800		501.14400	501.14400			0.00	49,890,800.00	10	617.00
ALBI	On 03/11/2016	Index Future			508.54300		508.54300		510.82900	510.82900			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future			518.80700		518.80700		521.13100	521.13100			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
AU\$ / R	On 13/06/2016	Foreign Exchange Future		11.46230	11.46230		11.46940	11.46940		17.77	0.00	11,462.30	1	6,829.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future		11.65120	11.65120		11.65830	11.65830		17.06	0.00	0.00	0	1,681.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		11.83250	11.83250		11.83860	11.83860		17.06	0.00	0.00	0	795.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		12.00730	12.00730		12.01210	12.01210		16.96	0.00	0.00	0	4,485.00
CAD/ R	On 13/06/2016	Foreign Exchange Future		12.10820	12.10820		12.19420	12.19420		17.73	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future		12.35510	12.35510		12.44220	12.44220		16.97	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future		16.01560	16.01560		16.11400	16.11400		21.16	0.00	0.00	0	5,055.00
CHF / R	On 19/09/2016	Foreign Exchange Future		16.42050	16.42050		16.52060	16.52060		20.61	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future		2.38440	2.38440		2.39920	2.39920		21.15	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future		2.41930	2.41930		2.43420	2.43420		20.30	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.38350	2.38350		2.39900	2.39900		22.67	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.44080	2.44080		2.45650	2.45650		22.16	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		131.57861	131.57861		131.54082	131.54082			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future		132.43328	132.43328		132.39652	132.39652			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future		10.91951	76.76997		10.84834	77.20568			0.00	0.00	0	8,932.00
ES33	On 03/11/2016	Bond Future		11.01197	74.44406		10.93824	74.88904			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future		11.10088	75.94776		11.02479	76.40063			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		11.07426	80.66697		11.00309	81.15744			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future		11.16575	77.94578		11.09199	78.44660			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

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
GOVI	On 04/08/2016	GOVI	498.02300	498.02300	500.10700	500.10700					0.00	0.00	0	463.00
GOVI	On 03/11/2016	GOVI	507.64200	507.64200	509.77200	509.77200					0.00	0.00	0	146.00
GOVI	On 02/02/2017	GOVI	517.88700	517.88700	520.05300	520.05300					0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.01250	2.01250	2.02580	2.02580				21.31	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.05490	2.05490	2.06840	2.06840				20.39	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.09270	2.09270	2.10620	2.10620				20.49	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.12750	2.12750	2.14070	2.14070				20.56	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	127.29455	127.29455	127.25927	127.25927					0.00	0.00	0	3,004.00
I2025	On 03/11/2016	Bond Future	129.73711	129.73711	129.70300	129.70300					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	108.19410	108.19410	108.16429	108.16429					0.00	0.00	0	3,924.00
I2033	On 03/11/2016	Bond Future	109.24738	109.24738	109.21846	109.21846					0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
I2038	On 04/08/2016	Bond Future	134.62644	134.62644	134.58882	134.58882					0.00	0.00	0	22,289.00
I2038	On 03/11/2016	Bond Future	137.20964	137.20964	137.17328	137.17328					0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
I2046	On 04/08/2016	Bond Future	133.93120	133.93120	133.89389	133.89389					0.00	0.00	0	16,290.00
I2046	On 03/11/2016	Bond Future	134.99043	134.99043	134.95406	134.95406					0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
I2050	On 04/08/2016	Bond Future	142.42153	142.42153	142.38134	142.38134					0.00	0.00	0	20,765.00
I2050	On 03/11/2016	Bond Future	145.15429	145.15429	145.11520	145.11520					0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
IGOV	On 04/08/2016	Index Future	247.44500	247.44500	247.37700	247.37700					0.00	0.00	0	1,033.00
IGOV	On 03/11/2016	Index Future	252.24400	252.24400	252.17800	252.17800					0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future	257.35500	257.35500	257.28400	257.28400					0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	670.81400	670.81400	670.64300	670.64300					0.00	0.00	0	157.00
ILBI	On 03/11/2016	Index Future	683.62100	683.62100	683.44700	683.44700					0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.31000	92.69000	7.31000	92.69000					0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.41000	92.59000	7.41000	92.59000					0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.45000	92.55000	7.45000	92.55000					0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.55000	92.45000	7.55000	92.45000					0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.60000	92.40000	7.60000	92.40000					0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.57000	92.43000	7.57000	92.43000					0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.83000		92.17000		7.83000	92.17000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.99000		92.01000		7.99000	92.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			8.11000		91.89000		8.11000	91.89000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			8.20000		91.80000		8.20000	91.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			8.27000		91.73000		8.27000	91.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			8.33000		91.67000		8.33000	91.67000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.15420		0.15420		0.15550	0.15550			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.15430		0.15430		0.15560	0.15560			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.15400		0.15400		0.15580	0.15580			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.07340		0.07340		0.07080	0.07080			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06070		0.06070		0.05860	0.05860			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.05780		0.05780		0.05600	0.05600			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.66600		10.66600		10.67360	10.67360		19.08	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.82790		10.82790		10.83590	10.83590		18.39	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.98550		10.98550		10.99330	10.99330		18.42	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.39740		1.39740		1.40590	1.40590			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.41470		1.41470		1.42300	1.42300			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.43010		1.43010		1.43840	1.43840			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.44170		1.44170		1.45010	1.45010			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13460		1.13460		1.13360	1.13360			0.00	0.00	0	13,410.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.13830		1.13830		1.13730	1.13730			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.14210		1.14210		1.14110	1.14110			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			9.44057		108.31838		9.37392	108.77476		10.55	0.00	859,722,982.06	7,937	92,749.00
R186	On 04/08/2016	Bond Future	9.25	Put	2,853.45000		2.85345	2,606.37000	2.60637	2,853.450	2,853.450	10.55	0.59	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.40	Put	2,283.17000		2.28317	2,071.35000	2.07135	2,283.170	2,283.170	10.64	0.51	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	1,654.69000		1.65469	1,487.68000	1.48768	1,654.690	1,654.690	10.76	0.41	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	797.33000		0.79733	704.35000	0.70435	797.330	797.330	10.99	0.24	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.50249		110.38821		9.43294	110.85479		10.24	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/08/2016	Bond Future			299.19149		299.19149		299.10837	299.10837			0.00	0.00	0	1,878.00
R197	On 03/11/2016	Bond Future			304.93230		304.93230		304.85179	304.85179			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

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
R202	On 04/08/2016	Bond Future		249.83002	249.83002		249.75996	249.75996		8.51	0.00	999,320.08	4	37,089.00
R202	On 03/11/2016	Bond Future		254.62367	254.62367		254.55603	254.55603			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		9.20805	96.36698		9.13558	96.70298		7.83	0.00	0.00	0	6,473.00
R2023	On 03/11/2016	Bond Future		9.27883	94.27682		9.20238	94.62050		7.86	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future		9.34097	96.18080		9.26071	96.53004		7.56	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		8.12972	103.42889		8.09389	103.46591		1.29	0.00	0.00	0	58,097.00
R203	On 03/11/2016	Bond Future		8.22544	101.23310		8.17718	101.27211		1.09	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future		8.27351	103.27771		8.20687	103.31603		0.78	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		9.82805	86.71894		9.76174	87.16248			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future		9.88894	88.37625		9.82025	88.82941			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future		9.95642	89.56628		9.88504	90.07254		14.10	0.00	0.00	0	7,553.00
R2032	On 03/11/2016	Bond Future		10.02080	87.11876		9.94693	87.63580		14.42	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		10.07815	88.87857		10.00204	89.40471		14.11	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		9.98706	94.61287		9.91570	95.16950			0.00	0.00	0	5,341.00
R2035	On 03/11/2016	Bond Future		10.04968	91.91854		9.97592	92.48697			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		10.05052	86.87046		9.97921	87.42154		16.23	0.00	0.00	0	41,343.00
R2037	On 03/11/2016	Bond Future		10.10922	88.53072		10.03561	89.09346		15.89	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		10.16205	86.06197		10.08632	86.63484		16.34	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		8.54086	99.94057		8.48648	100.05412		3.07	0.00	0.00	0	34,911.00
R204	On 03/11/2016	Bond Future		8.62928	101.85035		8.56727	101.96734		2.73	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		8.69417	99.86483		8.62402	99.98274		2.51	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		10.10554	90.38047		10.03938	90.92464		16.88	0.00	0.00	0	812.00
R2040	On 03/11/2016	Bond Future		10.16436	92.10773		10.09607	92.66347		16.53	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

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
R2044	On 04/08/2016	Bond Future		10.12910	87.51881		10.05781	88.10680		17.55	0.00	0.00	0	20,486.00
R2044	On 03/11/2016	Bond Future		10.18651	89.19140		10.11297	89.79180		17.19	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		10.23836	86.61093		10.16277	87.22207		17.71	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		10.12420	90.89541		10.05290	91.49374		17.28	0.00	0.00	0	59,364.00
R2048	On 03/11/2016	Bond Future		10.18351	88.19338		10.10993	88.80432		17.74	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future		10.23818	89.97467		10.16251	90.59662		17.40	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		8.84577	95.86950		8.77140	96.07959		4.51	0.00	0.00	0	76,765.00
R207	On 02/02/2017	Bond Future		8.99648	96.03111		8.90795	96.24939		4.07	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,226.41000	1.22641	1,336.90000	1.33690	1,226.410	4.10	0.48	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		8.97762	94.11608		8.90963	94.35696		5.91	0.00	18,823,216.00	200	48,790.00
R208	On 03/11/2016	Bond Future		9.05354	92.51162		8.98069	92.75824		5.82	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future		9.11626	94.38008		9.03868	94.63035		5.53	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		9.91751	70.78433		9.84627	71.24552		16.17	0.00	0.00	0	54,894.00
R209	On 04/08/2016	Bond Future	9.40	Call	851.41000	0.85141	995.83000	0.99583	851.410	16.01	0.27	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,260.28000	1.26028	1,448.07000	1.44807	1,260.280	16.10	0.36	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,928.60000	2.92860	2,677.66000	2.67766	2,928.600	16.15	0.59	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	1,179.77000	1.17977	1,051.66000	1.05166	1,179.770	16.64	0.32	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,863.95000	4.86395	5,244.14000	5.24414	4,863.950	16.90	0.79	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future		9.97213	68.98612		9.89869	69.45704		16.62	0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future		10.02026	70.37963		9.94486	70.85902		16.37	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		187.92164	187.92164		187.87012	187.87012			0.00	0.00	0	1,391.00
R210	On 03/11/2016	Bond Future		189.23720	189.23720		189.18733	189.18733			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
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		139.79258	139.79258	139.80785	139.80785			0.00	0.00	0	64.00
R211	On 03/11/2016		Bond Future		142.47499	142.47499	142.49250	142.49250			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		145.86333	145.86333	145.82320	145.82320			0.00	0.00	0	4,287.00
R212	On 03/11/2016		Bond Future		148.66224	148.66224	148.62334	148.62334			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		9.85065	81.29354	9.77926	81.75418		13.88	0.00	0.00	0	44,354.00
R213	On 03/11/2016		Bond Future		9.91186	79.29583	9.83803	79.76632		14.21	0.00	0.00	0	0.00
R213	On 02/02/2017		Bond Future		9.96762	80.89728	9.89155	81.37609		13.96	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/08/2016		Bond Future		10.04148	70.78500	9.97023	71.25867		16.86	0.00	0.00	0	30,123.00
R214	On 04/08/2016	8.55	Call		59.94000	0.05994	78.14000	0.07814	59.940	16.37	0.03	0.00	0	1,300.00
R214	On 04/08/2016	9.30	Call		552.17000	0.55217	657.91000	0.65791	552.170	16.64	0.19	0.00	0	1,300.00
R214	On 04/08/2016	10.30	Call		3,187.43000	3.18743	3,507.29000	3.50729	3,187.430	17.36	0.63	0.00	0	5,610.00
R214	On 04/08/2016	11.30	Call		7,754.39000	7.75439	8,197.76000	8.19776	7,754.390	17.76	0.92	0.00	0	5,610.00
R214	On 03/11/2016		Bond Future		10.09774	68.84019	10.02432	69.32375		17.36	0.00	0.00	0	0.00
R214	On 02/02/2017		Bond Future		10.14926	70.23055	10.07384	70.72289		17.11	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		27,600.49000	27,600.49000	27,762.98000	27,762.98000			0.00	0.00	0	0.00
RAIN	On 19/09/2016		Foreign Exchange Future		28,168.55000	28,168.55000	28,333.37000	28,333.37000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016		Foreign Exchange Future		11.41860	11.41860	11.48420	11.48420		19.07	0.00	0.00	0	0.00
SGD / R	On 19/09/2016		Foreign Exchange Future		11.63430	11.63430	11.69970	11.69970		18.25	0.00	0.00	0	0.00
TRY / R	On 13/06/2016		Foreign Exchange Future		5.23950	5.23950	5.25180	5.25180		17.09	0.00	0.00	0	0.00
TRY / R	On 19/09/2016		Foreign Exchange Future		5.21280	5.21280	5.22020	5.22020		16.20	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016		Foreign Exchange Future		1.52540	1.52540	1.53700	1.53700			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016		Foreign Exchange Future		1.45770	1.45770	1.46740	1.46740			0.00	0.00	0	0.00
Total for Derivatives :												3,430,105,139.39	253,093	3 928 332.00

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
Grand Total:											3,430,105,139.39	253,093	3 928 332.00