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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 09/06/2016

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
<b>Derivatives</b>													
\$ / R	On 09/06/2016	Any day expiry	14.80680	14.80680		14.72100	14.72100		22.00	0.00	3,920,400.00	264	0.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.82750	14.82750		14.72680	14.72680		18.72	0.00	3,370,439,025.00	227,310	273,296.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	0.00000	0.00000	0.03030	0.00003	0.000	23.62	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	0.00010	0.00000	0.05710	0.00006	0.000	27.69	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	0.00030	0.00000	0.06220	0.00006	0.000	28.17	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	0.00740	0.00001	0.07640	0.00008	0.007	29.26	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,327.62180	1.32762	1,227.09060	1.22709	1,327.622	29.05	1.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	0.12180	0.00012	0.29060	0.00029	0.122	29.05	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	0.14570	0.00015	0.34800	0.00035	0.146	28.85	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	2.24820	0.00225	5.06820	0.00507	2.248	25.65	0.02	0	32,394.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.10	Put	3.91880	0.00392	8.10490	0.00810	3.919	24.97	0.03	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	6.52240	0.00652	12.89260	0.01289	6.522	24.14	0.04	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	8.39250	0.00839	16.21850	0.01622	8.393	23.72	0.05	0	28,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.40	Put	17.61810	0.01762	31.80820	0.03181	17.618	22.47	0.10	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	22.41780	0.02242	39.56060	0.03956	22.418	22.05	0.13	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.46	Call	391.01360	0.39101	308.10500	0.30811	391.014	21.97	0.86	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	28.41310	0.02841	49.00460	0.04900	28.413	21.64	0.16	0.00	0	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.70	Call	197.24070	0.19724	136.39370	0.13639	197.241	19.97	0.66	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	144.59560	0.14460	96.94160	0.09694	144.596	19.30	0.57	0.00	0	23,510.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	105.15180	0.10515	162.90850	0.16291	105.152	19.14	0.46	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	127.60860	0.12761	196.84040	0.19684	127.609	18.72	0.53	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	76.64700	0.07665	53.23120	0.05323	76.647	19.48	0.37	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	200.39450	0.20039	280.22660	0.28023	200.395	19.77	0.66	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	207.68660	0.20769	288.31310	0.28831	207.687	19.86	0.67	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	57.65030	0.05765	39.80460	0.03980	57.650	20.15	0.30	0.00	0	56,883.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	230.15030	0.23015	313.00460	0.31300	230.150	20.15	0.70	0.00	0	34,400.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.10	Call	38.04540	0.03805	26.09860	0.02610	38.045	21.10	0.21	0.00	0	17,283.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.50	Put	679.70890	0.67971	778.02560	0.77803	679.709	24.91	0.95	0.00	0	66,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.60	Call	4.84190	0.00484	3.39900	0.00340	4.842	25.86	0.03	0.00	0	35,521.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.60	Put	777.34190	0.77734	876.59900	0.87660	777.342	25.86	0.97	0.00	0	2,509.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	2.52300	0.00252	2.07400	0.00207	2.523	26.99	0.02	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	1.33280	0.00133	1.31420	0.00131	1.333	28.11	0.01	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	0.87970	0.00088	0.98950	0.00099	0.880	28.86	0.01	0.00	0	67,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,173.37970	1.17338	1,274.18950	1.27419	1,173.380	28.86	0.99	0.00	0	44,105.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	0.58590	0.00059	0.75680	0.00076	0.586	29.61	0.00	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	0.35060	0.00035	0.54620	0.00055	0.351	30.59	0.00	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,432.81220	1.43281	1,533.70490	1.53370	1,432.812	30.82	1.00	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	0.26780	0.00027	0.44680	0.00045	0.268	31.12	0.00	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	0.23020	0.00023	0.39620	0.00040	0.230	31.42	0.00	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	0.14560	0.00015	0.22900	0.00023	0.146	33.48	0.00	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,822.61310	1.82261	1,923.36530	1.92337	1,822.613	34.80	1.00	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	0.10860	0.00011	0.15670	0.00016	0.109	35.02	0.00	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	0.06760	0.00007	0.08170	0.00008	0.068	37.88	0.00	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	0.06540	0.00007	0.07800	0.00008	0.065	38.10	0.00	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	0.06040	0.00006	0.06940	0.00007	0.060	38.66	0.00	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	2,172.56040	2.17256	2,273.26940	2.27327	2,172.560	38.66	1.00	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	0.05500	0.00006	0.06050	0.00006	0.055	39.32	0.00	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	0.05260	0.00005	0.05660	0.00006	0.053	39.65	0.00	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	0.04690	0.00005	0.04870	0.00005	0.047	52.50	0.00	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	0.05840	0.00006	0.05980	0.00006	0.058	54.26	0.00	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	0.07370	0.00007	0.07450	0.00007	0.074	56.27	0.00	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	0.07800	0.00008	0.07850	0.00008	0.078	56.78	0.00	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	0.16720	0.00017	0.16150	0.00016	0.167	64.58	0.00	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	0.21480	0.00021	0.20520	0.00021	0.215	67.60	0.00	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	0.43660	0.00044	0.40570	0.00041	0.437	77.67	0.00	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			14.82160	14.82160	14.72840	14.72840		19.13	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	45.03340	0.04503	67.29710	0.06730	45.033	21.03	0.21	0.00	0	1,000.00
\$ / R	On 14/06/2016	Any day expiry	15.00	Put	249.22320	0.24922	319.34660	0.31935	249.223	20.49	0.69	0.00	0	2,000.00
\$ / R	On 15/06/2016	Any day expiry			14.82410	14.82410	14.73000	14.73000		19.50	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry			14.82920	14.82920	14.73330	14.73330		19.69	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 17/06/2016	Any day expiry	14.80	Put	158.21180	0.15821	204.30160	0.20430	158.212	19.71	0.47	0.00	0	15,000.00
\$ / R	On 17/06/2016	Any day expiry	15.17	Call	57.52040	0.05752	37.91590	0.03792	57.520	20.15	0.23	8,632,299.00	2,500	0.00
\$ / R	On 17/06/2016	Any day expiry	15.60	Put	780.51950	0.78052	873.61290	0.87361	780.519	20.78	0.95	0.00	0	15,000.00
\$ / R	On 17/06/2016	Any day expiry	15.61	Call	9.45090	0.00945	6.72250	0.00672	9.451	20.87	0.05	1,947,472.25	2,500	0.00
\$ / R	On 21/06/2016	Any day expiry			14.83930	14.83930	14.74160	14.74160		19.05	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	87.26060	0.08726	119.42420	0.11942	87.261	18.44	0.28	0.00	0	1,000.00
\$ / R	On 21/06/2016	Any day expiry	15.00	Put	298.95920	0.29896	362.59880	0.36260	298.959	19.35	0.61	0.00	0	6,000.00
\$ / R	On 24/06/2016	Any day expiry			14.84850	14.84850	14.75170	14.75170		19.34	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	436.66130	0.43666	507.48190	0.50748	436.661	20.00	0.69	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	3.87280	0.00387	2.70230	0.00270	3.873	25.45	0.01	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			14.86090	14.86090	14.76510	14.76510		19.00	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	0.04110	0.00004	0.04720	0.00005	0.041	28.47	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	7.34240	0.00734	9.02590	0.00903	7.342	21.88	0.03	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	135.56280	0.13556	168.02110	0.16802	135.563	18.77	0.32	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	4.91960	0.00492	3.41380	0.00341	4.920	23.03	0.02	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	2.50350	0.00250	1.77410	0.00177	2.503	25.03	0.01	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			14.86400	14.86400	14.76850	14.76850		19.08	0.00	0.00	0	0.00
\$ / R	On 30/06/2016	Any day expiry			14.86710	14.86710	14.77180	14.77180		19.13	0.00	0.00	0	1,013.00
\$ / R	On 01/07/2016	Any day expiry			14.87020	14.87020	14.77520	14.77520		19.20	0.00	0.00	0	0.00
\$ / R	On 01/07/2016	Any day expiry	15.68	Put	869.54530	0.86955	953.10520	0.95311	869.545	20.73	0.85	0.00	0	18,400.00
\$ / R	On 01/07/2016	Any day expiry	15.85	Call	40.45600	0.04046	33.04950	0.03305	40.456	20.91	0.11	0.00	0	18,400.00
\$ / R	On 05/07/2016	Any day expiry			14.88260	14.88260	14.78860	14.78860		18.96	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.50	Put	139.56070	0.13956	168.92880	0.16893	139.561	18.66	0.29	0.00	0	22,600.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	174.05230	0.17405	207.94670	0.20795	174.052	18.73	0.34	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry			14.90420	14.90420	14.81160	14.81160		18.94	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	15.54	Put	768.89990	0.76890	841.97130	0.84197	768.900	20.08	0.75	0.00	0	12,000.00
\$ / R	On 15/07/2016	Any day expiry			14.91320	14.91320	14.82010	14.82010		19.05	0.00	0.00	0	370.00
\$ / R	On 26/07/2016	Any day expiry			14.94570	14.94570	14.85110	14.85110		18.93	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,704.05040	1.70405	1,792.97960	1.79298	1,704.050	21.64	0.91	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	5.62910	0.00563	5.78650	0.00579	5.629	24.08	0.01	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			14.94870	14.94870	14.85390	14.85390		18.96	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	1.14000	0.00114	1.46890	0.00147	1.140	23.97	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	24.80450	0.02480	31.04370	0.03104	24.804	18.20	0.06	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	24.72410	0.02472	22.71550	0.02272	24.724	22.33	0.05	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	15.60450	0.01560	14.77010	0.01477	15.605	22.73	0.03	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			14.95160	14.95160	14.85670	14.85670		18.97	0.00	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry			14.95460	14.95460	14.85960	14.85960		19.00	0.00	13,986,665.00	935	1,841.00
\$ / R	On 05/08/2016	Any day expiry			14.97520	14.97520	14.87930	14.87930		18.96	0.00	0.00	0	1,900.00
\$ / R	On 05/08/2016	Any day expiry	15.00	Put	462.20750	0.46221	512.14800	0.51215	462.208	19.04	0.49	0.00	0	5,000.00
\$ / R	On 11/08/2016	Any day expiry			14.99300	14.99300	14.89620	14.89620		18.93	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	10.80620	0.01081	12.66120	0.01266	10.806	20.32	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	280.17070	0.28017	249.42430	0.24942	280.171	19.79	0.35	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.00480	15.00480	14.90820	14.90820		18.86	0.00	0.00	0	105.00
\$ / R	On 16/08/2016	Any day expiry			15.00770	15.00770	14.91120	14.91120		18.88	0.00	0.00	0	0.00

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\$ / R	On 16/08/2016	Any day expiry	15.81	Call	227.34710		0.22735		202.76700	0.20277	227.347	20.20	0.29	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			15.01060		15.01060		14.91420	14.91420		18.91	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,054.59310		1.05459		1,126.81290	1.12681	1,054.593	20.26	0.71	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	47.35960		0.04736		43.14810	0.04315	47.360	22.67	0.07	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			15.01360		15.01360		14.91720	14.91720		18.92	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	194.61110		0.19461		173.81870	0.17382	194.611	20.55	0.25	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry			15.02830		15.02830		14.93230	14.93230		18.87	0.00	0.00	0	0.00
\$ / R	On 23/08/2016	Any day expiry	16.31	Call	160.85940		0.16086		144.26090	0.14426	160.859	21.00	0.21	67,951,626.00	20,000	0.00
\$ / R	On 26/08/2016	Any day expiry			15.03710		15.03710		14.94130	14.94130		18.99	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	3.84840		0.00385		4.60530	0.00461	3.848	21.99	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	55.74540		0.05575		64.29510	0.06430	55.745	18.12	0.09	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	47.92920		0.04793		43.92170	0.04392	47.929	23.10	0.07	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	38.96830		0.03897		35.94770	0.03595	38.968	23.43	0.06	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			15.04590		15.04590		14.95030	14.95030		18.88	0.00	0.00	0	3,367.00
\$ / R	On 06/09/2016	Any day expiry			15.06940		15.06940		14.97430	14.97430		18.86	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.07530		15.07530		14.98030	14.98030		18.95	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry			15.07820		15.07820		14.98340	14.98340		18.97	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	607.82700		0.60783		0.00000	0.00000	607.827	18.86	0.54	1,089,066.37	133	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	186.20910		0.18621		0.00000	0.00000	186.209	21.23	0.21	392,192.45	121	121.00
\$ / R	On 13/09/2016	Any day expiry			15.09000		15.09000		14.99530	14.99530		18.96	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	509.79360		0.50979		552.02470	0.55202	509.794	18.79	0.44	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	38.85670		0.03886		39.25200	0.03925	38.857	24.67	0.05	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.09600		15.09600		15.00130	15.00130		19.00	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.10800		15.10800		15.01320	15.01320		18.99	0.00	4,603,377,384.00	304,698	544,880.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	53.74780		0.05375		60.52650	0.06053	53.748	18.26	0.08	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	106.34570		0.10635		120.97150	0.12097	106.346	17.91	0.14	0.00	0	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	218.14620		0.21815		241.46480	0.24146	218.146	18.09	0.24	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	318.14990		0.31815		349.96140	0.34996	318.150	18.31	0.32	0.00	0	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	866.12730		0.86613		805.41540	0.80542	866.127	18.42	0.66	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	358.12730		0.35813		392.21540	0.39222	358.127	18.42	0.34	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	400.96790		0.40097		437.33770	0.43734	400.968	18.54	0.37	0.00	0	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	654.47390		0.65447		602.82320	0.60282	654.474	18.87	0.55	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	546.47390		0.54647		589.62320	0.58962	546.474	18.87	0.45	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	914.88970		0.91489		973.76330	0.97376	914.890	19.74	0.60	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	984.65960		0.98466		1,045.66850	1.04567	984.660	19.90	0.62	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	215.72500		0.21573		196.97720	0.19698	215.725	21.20	0.23	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	195.87800		0.19588		178.46150	0.17846	195.878	21.41	0.21	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	192.92010		0.19292		175.77300	0.17577	192.920	21.43	0.21	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	187.13870		0.18714		170.52460	0.17052	187.139	21.49	0.20	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	149.02300		0.14902		135.98740	0.13599	149.023	21.91	0.17	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	102.35250		0.10235		93.82130	0.09382	102.353	22.60	0.12	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	88.25630		0.08826		81.10170	0.08110	88.256	22.88	0.11	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	30.41270		0.03041		32.08770	0.03209	30.413	26.41	0.04	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.13500		15.13500		15.04000	15.04000		19.14	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 28/09/2016	Any day expiry	11.80	Put	6.57350	0.00657	6.63660	0.00664	6.574	20.20	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	88.95290	0.08895	99.62100	0.09962	88.953	18.07	0.12	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	73.41770	0.07342	70.42200	0.07042	73.418	23.65	0.09	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	67.42320	0.06742	65.39300	0.06539	67.423	23.98	0.08	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.21900	15.21900	15.12340	15.12340		19.29	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	8.67490	0.00867	8.89310	0.00889	8.675	19.10	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	114.00480	0.11400	127.63700	0.12764	114.005	18.01	0.13	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	97.06340	0.09706	94.84740	0.09485	97.063	24.55	0.10	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	94.02600	0.09403	92.13770	0.09214	94.026	24.72	0.09	0.00	0	150.00
\$ / R	On 07/11/2016	Any day expiry			15.25500	15.25500	15.15910	15.15910		19.36	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	592.86070	0.59286	634.95330	0.63495	592.861	18.99	0.41	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	408.30030	0.40830	381.67520	0.38168	408.300	20.95	0.33	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			15.28510	15.28510	15.18880	15.18880		19.38	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	92.62920	0.09263	103.89190	0.10389	92.629	17.73	0.10	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	979.05020	0.97905	1,034.05230	1.03405	979.050	19.86	0.54	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	301.13740	0.30114	281.81660	0.28182	301.137	21.98	0.24	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			15.31810	15.31810	15.22160	15.22160		19.42	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	10.44210	0.01044	10.90080	0.01090	10.442	18.01	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	136.09880	0.13610	153.26560	0.15327	136.099	17.76	0.14	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	123.58230	0.12358	121.24600	0.12125	123.582	25.52	0.10	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.36620	15.36620	15.26940	15.26940		19.51	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.38160	15.38160	15.28460	15.28460		19.56	0.00	72,954,928.80	4,743	90,903.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	11.81810	0.01182	12.43000	0.01243	11.818	17.55	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	105.92430	0.10592	120.59060	0.12059	105.924	17.61	0.11	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	126.80470	0.12680	143.43760	0.14344	126.805	17.73	0.12	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	154.37300	0.15437	173.41370	0.17341	154.373	17.86	0.14	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	196.23070	0.19623	216.99050	0.21699	196.231	18.01	0.17	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	270.87800	0.27088	295.80740	0.29581	270.878	18.17	0.22	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	330.06570	0.33007	357.85520	0.35786	330.066	18.27	0.25	0.00	0	125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	437.27000	0.43727	472.12860	0.47213	437.270	18.53	0.31	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	491.13670	0.49114	528.12200	0.52812	491.137	18.68	0.33	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	521.63340	0.52163	559.75090	0.55975	521.633	18.76	0.34	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	566.99370	0.56699	606.71170	0.60671	566.994	18.87	0.36	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	619.30170	0.61930	660.75220	0.66075	619.302	19.00	0.38	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	653.88120	0.65388	696.41870	0.69642	653.881	19.08	0.40	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	663.94810	0.66395	706.79120	0.70679	663.948	19.10	0.40	0.00	0	28,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	768.99140	0.76899	814.85410	0.81485	768.991	19.33	0.44	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	774.45160	0.77445	820.46060	0.82046	774.452	19.34	0.44	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	863.39290	0.86339	816.15580	0.81616	863.393	19.56	0.53	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	881.79290	0.88179	931.55580	0.93156	881.793	19.56	0.48	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	941.63880	0.94164	993.14680	0.99315	941.639	19.69	0.49	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	823.23880	0.82324	777.74680	0.77775	823.239	19.69	0.51	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	984.60110	0.98460	1,037.31130	1.03731	984.601	19.78	0.51	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,053.84370	1.05384	1,108.40130	1.10840	1,053.844	19.92	0.52	0.00	0	63,513.00

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	15.80	Put	1,131.70920	1.13171	1,188.57230	1.18857	1,131.709	20.08	0.54	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.86	Put	1,171.58270	1.17158	1,229.75740	1.22976	1,171.583	20.16	0.55	0.00	0	22,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,267.46140	1.26746	1,327.96500	1.32797	1,267.461	20.36	0.58	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,409.46840	1.40947	1,473.12160	1.47312	1,409.468	20.64	0.61	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,609.78080	1.60978	1,677.35820	1.67736	1,609.781	21.02	0.64	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,655.53930	1.65554	1,723.78090	1.72378	1,655.539	21.11	0.65	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	502.48860	0.50249	473.89950	0.47390	502.489	21.14	0.34	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,779.08330	1.77908	1,849.16450	1.84916	1,779.083	21.32	0.67	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	424.60410	0.42460	400.56300	0.40056	424.604	21.61	0.30	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	416.76440	0.41676	393.21800	0.39322	416.764	21.66	0.30	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	414.82920	0.41483	391.40800	0.39141	414.829	21.67	0.29	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	323.70990	0.32371	306.19030	0.30619	323.710	22.36	0.24	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	301.19920	0.30120	285.17540	0.28518	301.199	22.57	0.22	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	297.18060	0.29718	281.42470	0.28142	297.181	22.60	0.22	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	259.07100	0.25907	245.87370	0.24587	259.071	23.00	0.20	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	252.36760	0.25237	240.91120	0.24091	252.368	23.08	0.19	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	248.01720	0.24802	237.69680	0.23770	248.017	23.13	0.19	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	220.22120	0.22022	212.25630	0.21226	220.221	23.82	0.17	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	191.63870	0.19164	186.10120	0.18610	191.639	24.69	0.15	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	186.52730	0.18653	181.42440	0.18142	186.527	24.87	0.14	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	185.42030	0.18542	180.41320	0.18041	185.420	24.90	0.14	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	177.46650	0.17747	173.13630	0.17314	177.467	25.20	0.13	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	172.47910	0.17248	168.57270	0.16857	172.479	25.40	0.13	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	150.63800	0.15064	141.81530	0.14182	150.638	26.19	0.11	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	146.60970	0.14661	137.99760	0.13800	146.610	26.19	0.11	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	141.90560	0.14191	133.54050	0.13354	141.906	26.19	0.11	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	131.46040	0.13146	123.64830	0.12365	131.460	26.19	0.10	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	122.39630	0.12240	115.06940	0.11507	122.396	26.19	0.10	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	117.10720	0.11711	110.06590	0.11007	117.107	26.19	0.09	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	108.35430	0.10835	101.78930	0.10179	108.354	26.19	0.09	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	104.79090	0.10479	98.42140	0.09842	104.791	26.19	0.08	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	77.26140	0.07726	72.43400	0.07243	77.261	26.19	0.06	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	72.96820	0.07297	68.38690	0.06839	72.968	26.19	0.06	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	63.55580	0.06356	59.52000	0.05952	63.556	26.19	0.05	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	61.38700	0.06139	57.47810	0.05748	61.387	26.19	0.05	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.63990	15.63990	15.54020	15.54020		19.86	0.00	2,345,985.00	150	13,170.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	844.30570	0.84431	889.22820	0.88923	844.306	19.34	0.40	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	915.36910	0.91537	962.16130	0.96216	915.369	19.50	0.42	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,113.83740	1.11384	1,165.25790	1.16526	1,113.837	19.92	0.47	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,138.25520	1.13826	1,190.26110	1.19026	1,138.255	19.97	0.48	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,826.99810	1.82700	1,893.03680	1.89304	1,826.998	21.19	0.61	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	399.89140	0.39989	382.80340	0.38280	399.891	23.14	0.24	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	398.56540	0.39857	381.55270	0.38155	398.565	23.15	0.24	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	336.19520	0.33620	326.17780	0.32618	336.195	23.88	0.20	0.00	0	6,370.00

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	19.38	Call	305.87060		0.30587		297.94750	0.29795	305.871	24.50	0.18	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	157.41080		0.15741		149.62930	0.14963	157.411	26.09	0.10	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.92810		15.92810		15.82320	15.82320		20.18	0.00	0.00	0	9,801.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	736.16830		0.73617		773.47350	0.77347	736.168	19.03	0.33	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,205.60650		1.20561		1,258.51190	1.25851	1,205.606	19.97	0.44	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	687.19750		0.68720		660.49630	0.66050	687.198	22.60	0.32	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	475.98280		0.47598		466.04090	0.46604	475.983	24.52	0.23	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.96970		15.96970		15.86480	15.86480		20.55	0.00	0.00	0	1,670.00
\$ / R	On 18/12/2017	Foreign Exchange Future			16.01130		16.01130		15.90630	15.90630		20.82	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			16.05290		16.05290		15.94790	15.94790		20.91	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.12460		16.12460		16.03180	16.03180		20.96	0.00	0.00	0	70.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.82750		14.82750		14.72680	14.72680		18.56	0.00	1,779,300.00	120	491.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.10800		15.10800		15.01320	15.01320		18.99	0.00	1,888,500.00	125	497.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.38160		15.38160		15.28460	15.28460		19.56	0.00	46,144.80	3	72.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.63990		15.63990		15.54020	15.54020		19.86	0.00	0.00	0	51.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.46450		21.46450		21.43470	21.43470		18.28	0.00	232,911,289.50	10,851	41,936.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	0.05220		0.00005		0.04280	0.00004	0.052	34.09	0.00	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	0.08720		0.00009		0.08160	0.00008	0.087	57.67	0.00	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			21.83560		21.83560		21.81690	21.81690		20.87	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	606.92130		0.60692		613.19000	0.61319	606.921	20.75	0.37	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	87.40660		0.08741		86.45200	0.08645	87.407	23.11	0.08	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			21.88500		21.88500		21.86700	21.86700		20.59	0.00	299,386,800.00	13,680	59,428.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	703.89640		0.70390		695.09630	0.69510	703.896	20.97	0.42	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	155.93040		0.15593		153.04830	0.15305	155.930	22.72	0.13	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.29960		22.29960		22.28130	22.28130		19.78	0.00	0.00	0	152.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	45.26080		0.04526		47.70100	0.04770	45.261	20.54	0.03	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	97.60640		0.09761		101.56810	0.10157	97.606	18.65	0.07	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	832.65510		0.83266		838.50510	0.83851	832.655	19.36	0.36	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,712.19860		1.71220		1,720.51180	1.72051	1,712.199	20.21	0.56	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	607.18190		0.60718		599.57320	0.59957	607.182	21.21	0.30	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	256.42380		0.25642		253.11720	0.25312	256.424	22.79	0.15	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			22.69680		22.69680		22.67760	22.67760		19.59	0.00	0.00	0	51.00
£ / R	On 25/04/2017	Any day expiry			22.90530		22.90530		22.88570	22.88570		19.55	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			23.14560		23.14560		23.12140	23.12140			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			23.26410		23.26410		23.24190	23.24190		19.03	0.00	0.00	0	520.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13922		0.13922		0.13804	0.13804		23.46	0.00	0.00	0	4,804.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14233		0.14233		0.14119	0.14119		21.51	0.00	0.00	0	1,183.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14545		0.14545		0.14428	0.14428		21.07	0.00	0.00	0	6,041.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14847		0.14847		0.14727	0.14727		21.21	0.00	0.00	0	104.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15194		0.15194		0.15066	0.15066		21.34	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 13/06/2016	Foreign Exchange Future			16.78860		16.78860		16.78490	16.78490		18.33	0.00	353,248,932.60	21,041	89,134.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	0.00000		0.00000		0.00000	0.00000	0.000	28.91	0.00	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	2.00560		0.00201		2.23460	0.00223	2.006	28.38	0.01	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	835.35790		0.83536		832.28750	0.83229	835.358	27.00	0.96	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	74.91380		0.07491		80.69070	0.08069	74.914	20.09	0.32	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	273.51010		0.27351		279.75220	0.27975	273.510	20.38	0.72	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	1,005.96290		1.00596		1,009.83220	1.00983	1,005.963	27.98	0.98	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	0.05690		0.00006		0.04620	0.00005	0.057	46.05	0.00	0.00	0	3,500.00
€ / R	On 30/06/2016	Any day expiry			16.83970		16.83970		16.84310	16.84310		19.45	0.00	0.00	0	74.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.16210		17.16210		17.16930	17.16930		19.50	0.00	429,430,066.20	25,022	44,966.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	782.74130		0.78274		786.19820	0.78620	782.741	19.40	0.56	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.53130		17.53130		17.53880	17.53880		19.76	0.00	0.00	0	12,558.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	677.82090		0.67782		675.21380	0.67521	677.821	19.25	0.37	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	185.09270		0.18509		183.43830	0.18344	185.093	24.83	0.13	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			17.88700		17.88700		17.89370	17.89370		20.02	0.00	0.00	0	4,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			18.29130		18.29130		18.29450	18.29450		20.29	0.00	0.00	0	0.00
€ / R	On 18/09/2017	Foreign Exchange Future			18.38070		18.38070		18.38680	18.38680		20.66	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.38995		101.38995		101.65826	101.65826			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			98.59170		98.59170		98.86534	98.86534			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			97.45083		97.45083		97.72961	97.72961			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			99.54626		99.54626		99.82475	99.82475			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.09328		100.09328		100.09760	100.09760			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.08510		100.08510		100.09392	100.09392			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.78875		99.78875		99.80426	99.80426			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.93365		99.93365		99.96244	99.96244			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.32790		100.32790		100.36775	100.36775			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.73365		99.73365		99.78710	99.78710			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.55070		99.55070		99.60216	99.60216			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.77112		99.77112		99.83154	99.83154			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			99.85313		99.85313		100.00143	100.00143			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			99.32222		99.32222		99.47442	99.47442			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			98.75909		98.75909		98.91864	98.91864			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			99.15746		99.15746		99.32503	99.32503			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			487.15200		487.15200		487.30700	487.30700			0.00	38,972,160.00	8	19.00
AL37	On 03/11/2016	Index Future			496.50500		496.50500		496.66600	496.66600			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			561.40700		561.40700		561.73700	561.73700			0.00	0.00	0	11.00
AL7T	On 03/11/2016	Index Future			572.18500		572.18500		572.52500	572.52500			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		510.16700	510.16700		510.66100	510.66100			0.00	0.00	0	723.00
ALBI	On 03/11/2016	Index Future		519.96100	519.96100		520.46800	520.46800			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future		530.38200	530.38200		530.89600	530.89600			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future		11.02230	11.02230		10.99410	10.99410		14.53	0.00	540,092.70	49	7,033.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future		11.19230	11.19230		11.16800	11.16800		15.16	0.00	8,416,609.60	752	5,837.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		11.36080	11.36080		11.33560	11.33560		15.56	0.00	284,020.00	25	1,054.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		11.52230	11.52230		11.49590	11.49590		15.86	0.00	0.00	0	4,735.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		11.70210	11.70210		11.67280	11.67280		16.16	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		11.70400	11.70400		11.67600	11.67600		16.58	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future		11.65450	11.65450		11.60960	11.60960		14.81	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future		11.87590	11.87590		11.83620	11.83620		15.30	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		12.09380	12.09380		12.05290	12.05290		15.73	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		12.30160	12.30160		12.25910	12.25910		16.10	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future		15.37520	15.37520		15.35120	15.35120		18.71	0.00	77,952,264.00	5,070	16.00
CHF / R	On 19/09/2016	Foreign Exchange Future		15.74220	15.74220		15.72800	15.72800		19.20	0.00	167,906,305.20	10,666	5,008.00
CHF / R	On 19/12/2016	Foreign Exchange Future		16.10910	16.10910		16.09420	16.09420		19.92	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future		16.46110	16.46110		16.44430	16.44430		20.67	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future		2.25340	2.25340		2.24210	2.24210		17.57	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future		2.28820	2.28820		2.27860	2.27860		18.26	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.31950	2.31950		2.30920	2.30920		18.69	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.34540	2.34540		2.33580	2.33580		19.13	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.26220	2.26220		2.26070	2.26070		18.70	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.31410	2.31410		2.31390	2.31390		19.17	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.36550	2.36550		2.36550	2.36550		19.71	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
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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 04/08/2016	Bond Future	10.60318		78.73706		10.58878	78.82850			0.00	0.00	0	8,837.00
ES33	On 03/11/2016	Bond Future	10.68649		76.43984		10.67154	76.53349			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.76612		77.97255		10.75073	78.06768			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	10.75796		82.88849		10.73336	83.06586			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	10.84009		80.20017		10.81459	80.38150			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	508.75500		508.75500		509.17200	509.17200			0.00	0.00	0	448.00
GOVI	On 03/11/2016	GOVI	518.52200		518.52200		518.95100	518.95100			0.00	0.00	0	127.00
GOVI	On 02/02/2017	GOVI	528.91400		528.91400		529.34800	529.34800			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	1.91060		1.91060		1.89750	1.89750		18.21	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.94890		1.94890		1.93670	1.93670		18.72	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.98500		1.98500		1.97260	1.97260		18.92	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.01820		2.01820		2.00540	2.00540		19.30	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	127.36542		127.36542		127.35365	127.35365			0.00	0.00	0	3,004.00
I2025	On 03/11/2016	Bond Future	129.79474		129.79474		129.78333	129.78333			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	108.14067		108.14067		108.20763	108.20763			0.00	0.00	0	4,170.00
I2033	On 03/11/2016	Bond Future	109.18401		109.18401		109.25267	109.25267			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	132.92339		132.92339		132.91065	132.91065			0.00	0.00	0	22,221.00
I2038	On 03/11/2016	Bond Future	135.45861		135.45861		135.44628	135.44628			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	134.54635		134.54635		134.82313	134.82313			0.00	0.00	0	16,442.00
I2046	On 03/11/2016	Bond Future	135.60693		135.60693		135.88953	135.88953			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	142.57284		142.57284		142.55896	142.55896			0.00	0.00	0	21,191.00
I2050	On 03/11/2016	Bond Future	145.29232		145.29232		145.27870	145.27870			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	247.15800		247.15800		247.18700	247.18700			0.00	0.00	0	1,081.00
IGOV	On 03/11/2016	Index Future	251.92300		251.92300		251.95400	251.95400			0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future	256.99200		256.99200		257.02300	257.02300			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
ILBI	On 04/08/2016	Index Future			669.77600		669.77600		669.80900	669.80900			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future			682.56000		682.56000		682.59300	682.59300			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.31000		92.69000		7.31000	92.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future			7.34000		92.66000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future			7.41000		92.59000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.45000		92.55000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future			7.50000		92.50000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future			7.53000		92.47000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.62000		92.38000		7.65000	92.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.76000		92.24000		7.78000	92.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.89000		92.11000		7.92000	92.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.95000		92.05000		8.02500	91.97500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			8.02000		91.98000		8.13000	91.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			8.09000		91.91000		8.18000	91.82000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.14660		0.14660		0.14560	0.14560			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.14680		0.14680		0.14570	0.14570			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14680		0.14680		0.14570	0.14570			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14770		0.14770		0.14660	0.14660			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.07440		0.07440		0.07390	0.07390			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.05470		0.05470		0.05420	0.05420			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.05170		0.05170		0.05140	0.05140			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.05000		0.05000		0.04960	0.04960			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.57770		10.57770		10.33220	10.33220		15.48	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.72790		10.72790		10.48380	10.48380		15.93	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.87650		10.87650		10.63050	10.63050		16.45	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			11.01930		11.01930		10.77240	10.77240		17.07	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.36560		1.36560		1.36280	1.36280			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.38180		1.38180		1.37970	1.37970			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.39670		1.39670		1.39460	1.39460			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.40840		1.40840		1.40570	1.40570			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13230		1.13230		1.13980	1.13980			0.00	15,183,010.70	13,409	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.13600		1.13600		1.14360	1.14360			0.00	15,231,488.00	13,408	13,435.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.13980		1.13980		1.14750	1.14750			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.14370		1.14370		1.15140	1.15140			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			9.06333		110.93696		9.05365	111.00529		10.66	0.00	676,160,771.20	6,095	99,572.00
R186	On 04/08/2016	Bond Future	8.85	Call	1,164.19000		1.16419		1,205.61000	1.20561	1,164.190	10.45	0.38	0.00	0	750.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/08/2016	Bond Future	8.90	Call	1,302.07000		1.30207		1,345.89000	1.34589	1,302.070	10.47	0.41	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.25	Put	1,243.86000		1.24386		1,233.62000	1.23362	1,243.860	10.58	0.38	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	2,767.44000		2.76744		2,827.08000	2.82708	2,767.440	10.60	0.65	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	2,993.27000		2.99327		3,054.32000	3.05432	2,993.270	10.61	0.68	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	886.39000		0.88639		880.40000	0.88040	886.390	10.63	0.30	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	542.49000		0.54249		540.33000	0.54033	542.490	10.72	0.20	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	179.50000		0.17950		180.31000	0.18031	179.500	10.95	0.08	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.11205		113.04388		9.10188	113.11425		10.32	0.00	0.00	0	10.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,230.75000		3.23075		3,279.16000	3.27916	3,230.750	10.22	0.55	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,006.67000		4.00667		4,059.85000	4.05985	4,006.670	10.29	0.62	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	1,443.28000		1.44328		1,431.31000	1.43131	1,443.280	10.41	0.30	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	1,347.73000		1.34773		1,336.63000	1.33663	1,347.730	10.44	0.28	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			298.44279		298.44279		298.41589	298.41589			0.00	9,848,612.07	33	1,845.00
R197	On 03/11/2016	Bond Future			304.13514		304.13514		304.10884	304.10884			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			249.08553		249.08553		249.06269	249.06269		8.51	0.00	0.00	0	37,809.00
R202	On 03/11/2016	Bond Future			253.83665		253.83665		253.81383	253.81383			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			8.83898		98.09401		8.82924	98.14013		7.92	0.00	0.00	0	11,289.00
R2023	On 03/11/2016	Bond Future			8.89339		96.02578		8.88302	96.07339		7.94	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future			8.93798		97.95091		8.92717	97.99897		7.65	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			7.71833		103.85514		7.71260	103.86110		1.30	0.00	0.00	0	58,097.00
R203	On 03/11/2016	Bond Future			7.70420		101.65570		7.69592	101.66244		1.10	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			7.55230		103.69388		7.54148	103.70015		0.79	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			9.46691		89.17390		9.45734	89.24028			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future			9.51742		90.86765		9.50744	90.93596			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			9.58103		92.27822		9.56634	92.38687		14.17	0.00	0.00	0	11,433.00
R2032	On 03/11/2016	Bond Future			9.63473		89.87195		9.61949	89.98325		14.48	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future			9.68135		91.67410		9.66570	91.78706		14.18	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

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
R2035	On 04/08/2016	Bond Future			9.66930		97.13276		9.64949	97.29343			0.00	0.00	0	5,505.00
R2035	On 03/11/2016	Bond Future			9.72338		94.47563		9.70289	94.63992			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			9.74169		89.29794		9.72194	89.45684		16.30	0.00	0.00	0	40,983.00
R2037	On 03/11/2016	Bond Future			9.79249		90.99413		9.77208	91.15669		15.95	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future			9.83732		88.56176		9.81636	88.72705		16.40	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			8.15104		100.75824		8.14088	100.77967		3.11	0.00	0.00	0	31,609.00
R204	On 03/11/2016	Bond Future			8.19586		102.67184		8.18406	102.69433		2.77	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future			8.20674		100.68793		8.19358	100.71028		2.54	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			9.80181		92.92436		9.78207	93.09380		16.96	0.00	0.00	0	722.00
R2040	On 03/11/2016	Bond Future			9.85291		94.68939		9.83252	94.86268		16.59	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			9.81570		90.15589		9.79594	90.32677		17.64	0.00	9,015,589.00	100	19,151.00
R2044	On 03/11/2016	Bond Future			9.86522		91.86838		9.84483	92.04307		17.26	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future			9.90913		89.32837		9.88821	89.50602		17.77	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			9.80755		93.61022		9.78773	93.78519		17.37	0.00	17,037,060.04	182	58,911.00
R2048	On 03/11/2016	Bond Future			9.85872		90.94961		9.83827	91.12841		17.84	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			9.90519		92.77316		9.88420	92.95501		17.48	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			8.44111		97.01948		8.43657	97.03248		4.57	0.00	0.00	0	76,760.00
R207	On 02/02/2017	Bond Future			8.52499		97.20074		8.51956	97.21431		4.13	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,816.97000		1.81697		1,828.01000	1.82801	1,816.970	4.12	0.62	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			8.59763		95.47223		8.58786	95.50742		5.99	0.00	28,832,613.46	302	48,506.00
R208	On 03/11/2016	Bond Future			8.65149		93.88275		8.64089	93.91924		5.89	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.69009		95.76513		8.67892	95.80177		5.60	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

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/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			9.61175		72.79792		9.59703	72.89714		16.20	0.00	12,739,636.00	175	55,063.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,195.78000		1.19578		1,250.28000	1.25028	1,195.780	15.93	0.39	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,783.54000		1.78354		1,850.34000	1.85034	1,783.540	16.02	0.51	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	1,539.91000		1.53991		1,513.06000	1.51306	1,539.910	16.07	0.44	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	411.19000		0.41119		405.47000	0.40547	411.190	16.44	0.16	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,381.99000		6.38199		6,479.53000	6.47953	6,381.990	16.70	0.92	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.65889		71.02987		9.64368	71.13148		16.63	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	1,434.52000		1.43452		1,414.40000	1.41440	1,434.520	16.85	0.29	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.69966		72.45413		9.68408	72.55739		16.39	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			188.28262		188.28262		188.26547	188.26547			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			189.59140		189.59140		189.57454	189.57454			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			139.95122		139.95122		139.94190	139.94190			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future			142.62063		142.62063		142.61169	142.61169			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			145.83151		145.83151		145.89456	145.89456			0.00	8,458,227.58	58	4,218.00
R212	On 03/11/2016	Bond Future			148.61307		148.61307		148.67799	148.67799			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			9.49249		83.64394		9.48285	83.70858		13.93	0.00	0.00	0	44,353.00
R213	On 03/11/2016	Bond Future			9.54382		81.68165		9.53379	81.74810		14.26	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.58944		83.31928		9.57916	83.38659		14.00	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			9.73606		72.85480		9.71115	73.02822		16.92	0.00	0.00	0	30,086.00
R214	On 04/08/2016	Bond Future	8.55	Call	66.07000		0.06607		76.21000	0.07621	66.070	16.45	0.04	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	750.94000		0.75094		812.80000	0.81280	750.940	16.58	0.27	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,333.89000		4.33389		4,484.46000	4.48446	4,333.890	17.18	0.79	0.00	0	5,610.00

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	11.30	Call	9,641.36000	9.64136	9,813.57000	9.81357	9,641.360	17.80	0.98	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future			9.78488	70.94130	9.75921	71.11848		17.37	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future			9.82892	72.36358	9.80258	72.54392		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			26,212.56000	26,212.56000	26,119.49000	26,119.49000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future			26,729.44000	26,729.44000	26,651.90000	26,651.90000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			27,230.64000	27,230.64000	27,149.95000	27,149.95000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			10.97130	10.97130	10.93320	10.93320		15.78	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			11.16230	11.16230	11.13020	11.13020		16.21	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			11.34820	11.34820	11.31640	11.31640		16.65	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future			5.11440	5.11440	5.10440	5.10440		14.57	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			5.09140	5.09140	5.08550	5.08550		14.61	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future			5.08360	5.08360	5.07490	5.07490		15.09	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future			1.38440	1.38440	1.38260	1.38260			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future			1.32930	1.32930	1.32850	1.32850			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future			1.28100	1.28100	1.27950	1.27950			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future			1.23630	1.23630	1.23150	1.23150			0.00	0.00	0	0.00

**Total for Derivatives :** **10,552,306,536.52**    **684,528**    **4 176 652.00**

**Grand Total:** **10,552,306,536.52**    **684,528**    **4 176 652.00**