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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/06/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 07/06/2016	Any day expiry	14.89250	14.89250		14.91670	14.91670		22.00	0.00	74,462,500.00	5,000	0.00
\$ / R	On 08/06/2016	Any day expiry	14.91390	14.91390		14.91670	14.91670		22.17	0.00	0.00	0	300.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	5.07070	0.00507	18.19280	0.01819	5.071	25.98	0.06	0.00	8,219.00
\$ / R	On 08/06/2016	Any day expiry	14.75	Put	19.57920	0.01958	39.92090	0.03992	19.579	24.08	0.19	0.00	1,000.00
\$ / R	On 08/06/2016	Any day expiry	15.68	Call	0.40920	0.00041	2.02760	0.00203	0.409	36.60	0.00	0.00	5,000.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	0.25490	0.00025	1.11660	0.00112	0.255	38.82	0.00	0.00	8,219.00
\$ / R	On 09/06/2016	Any day expiry	14.91390	14.91390		14.91670	14.91670		20.48	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.92250	14.92250		14.92830	14.92830		17.67	0.00	639,548,505.00	42,858	546,137.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	0.01810	0.00002	0.01270	0.00001	0.018	42.99	0.00	0.00	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	0.03530	0.00004	0.09740	0.00010	0.035	32.39	0.00	0.00	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	0.03850	0.00004	0.12660	0.00013	0.039	31.12	0.00	6,705.23	1,500
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	0.04740	0.00005	0.23030	0.00023	0.047	28.29	0.00	0.00	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,422.61060	1.42261	1,428.89140	1.42889	1,422.611	25.00	1.00	0.00	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	0.11060	0.00011	0.59140	0.00059	0.111	25.00	0.00	0.00	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	0.13290	0.00013	0.65120	0.00065	0.133	24.86	0.00	0.00	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	2.05530	0.00206	3.24230	0.00324	2.055	22.63	0.01	0.00	32,394.00

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	14.10	Put	3.54210		0.00354		4.67340	0.00467	3.542	22.16	0.02	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	5.93230		0.00593		6.79790	0.00680	5.932	21.64	0.04	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	7.59080		0.00759		8.93330	0.00893	7.591	21.36	0.04	0.00	0	28,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.40	Put	15.56950		0.01557		19.26860	0.01927	15.570	20.51	0.09	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	19.62460		0.01962		24.47520	0.02448	19.625	20.22	0.10	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.46	Call	483.04370		0.48304		493.94790	0.49395	483.044	20.17	0.89	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	24.62500		0.02462		30.82390	0.03082	24.625	19.94	0.13	0.00	0	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.70	Call	280.49600		0.28050		299.50040	0.29950	280.496	18.80	0.74	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	222.07500		0.22207		244.12380	0.24412	222.075	18.35	0.66	0.00	0	23,510.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	85.89810		0.08590		102.86730	0.10287	85.898	18.24	0.36	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	103.49440		0.10349		122.11810	0.12212	103.494	17.95	0.41	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	132.67820		0.13268		156.30480	0.15630	132.678	17.87	0.50	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	157.58940		0.15759		173.47650	0.17348	157.589	18.06	0.54	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	163.61910		0.16362		179.07400	0.17907	163.619	18.13	0.55	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	104.86000		0.10486		124.76120	0.12476	104.860	18.32	0.42	0.00	0	56,883.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	182.36000		0.18236		196.46120	0.19646	182.360	18.32	0.58	0.00	0	34,400.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.10	Call	73.82690		0.07383		88.88240	0.08888	73.827	18.98	0.32	0.00	0	17,283.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.50	Put	593.92640		0.59393		589.27140	0.58927	593.926	21.59	0.91	0.00	0	66,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.60	Call	11.18860		0.01119		11.02980	0.01103	11.189	22.24	0.06	0.00	0	35,521.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.60	Put	688.68860		0.68869		682.72980	0.68273	688.689	22.24	0.94	0.00	0	2,509.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	6.71060		0.00671		5.83530	0.00584	6.711	23.48	0.04	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	4.25670		0.00426		3.83530	0.00384	4.257	24.84	0.02	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	3.19620		0.00320		2.96240	0.00296	3.196	25.75	0.02	0.00	0	67,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,080.69620		1.08070		1,074.66240	1.07466	1,080.696	25.75	0.98	0.00	0	44,105.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	2.43250		0.00243		2.32600	0.00233	2.433	26.66	0.01	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	1.74000		0.00174		1.73840	0.00174	1.740	27.84	0.01	109,518.68	750	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,339.11560		1.33912		1,333.33130	1.33333	1,339.116	28.12	0.99	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	1.46600		0.00147		1.50160	0.00150	1.466	28.48	0.01	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	1.33300		0.00133		1.38520	0.00139	1.333	28.84	0.01	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	0.77230		0.00077		0.85770	0.00086	0.772	30.18	0.00	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,728.03580		1.72804		1,722.27670	1.72228	1,728.036	30.91	1.00	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	0.50460		0.00050		0.54010	0.00054	0.505	31.03	0.00	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	0.23770		0.00024		0.23480	0.00023	0.238	32.61	0.00	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	0.22480		0.00022		0.22050	0.00022	0.225	32.74	0.00	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	0.19580		0.00020		0.18880	0.00019	0.196	33.04	0.00	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	2,077.69580		2.07770		2,071.88880	2.07189	2,077.696	33.04	1.00	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	0.16630		0.00017		0.15690	0.00016	0.166	33.40	0.00	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	0.15340		0.00015		0.14320	0.00014	0.153	33.59	0.00	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	0.03240		0.00003		0.01610	0.00002	0.032	40.55	0.00	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	0.04100		0.00004		0.02110	0.00002	0.041	41.96	0.00	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	0.05280		0.00005		0.02810	0.00003	0.053	43.58	0.00	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	0.05610		0.00006		0.03010	0.00003	0.056	43.99	0.00	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	0.12680		0.00013		0.07530	0.00008	0.127	50.26	0.00	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	0.16560		0.00017		0.10130	0.00010	0.166	52.68	0.00	0.00	0	25,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	0.34990	0.00035	0.23180	0.00023	0.350	60.78	0.00	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			14.92540	14.92540	14.93120	14.93120		17.80	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	32.66460	0.03266	41.82550	0.04183	32.665	19.00	0.16	0.00	0	1,000.00
\$ / R	On 14/06/2016	Any day expiry	15.00	Put	190.60480	0.19060	0.00000	0.00000	190.605	18.19	0.57	34,412,294.00	4,000	2,000.00
\$ / R	On 15/06/2016	Any day expiry			14.92820	14.92820	14.93410	14.93410		18.28	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry			14.93390	14.93390	14.94000	14.94000		18.55	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry	15.17	Call	93.30300	0.09330	110.88140	0.11088	93.303	18.94	0.31	0.00	0	2,500.00
\$ / R	On 17/06/2016	Any day expiry	15.60	Put	687.01600	0.68702	688.88760	0.68889	687.016	19.71	0.91	0.00	0	15,000.00
\$ / R	On 17/06/2016	Any day expiry	15.61	Call	20.12420	0.02012	27.90170	0.02790	20.124	19.73	0.09	0.00	0	2,500.00
\$ / R	On 21/06/2016	Any day expiry			14.94580	14.94580	14.95200	14.95200		18.34	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	68.28380	0.06828	80.22790	0.08023	68.284	17.90	0.22	0.00	0	1,000.00
\$ / R	On 21/06/2016	Any day expiry	15.00	Put	244.01240	0.24401	0.00000	0.00000	244.012	18.45	0.53	95,892,392.40	12,000	6,000.00
\$ / R	On 24/06/2016	Any day expiry			14.95480	14.95480	14.96100	14.96100		18.75	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	371.66500	0.37166	380.08450	0.38008	371.665	19.24	0.63	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	5.65890	0.00566	5.22350	0.00522	5.659	23.87	0.02	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			14.96670	14.96670	14.97290	14.97290		18.57	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	0.03330	0.00003	0.05300	0.00005	0.033	27.48	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	5.43020	0.00543	6.77650	0.00678	5.430	21.05	0.02	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	110.29720	0.11030	119.42470	0.11942	110.297	18.32	0.27	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	6.63080	0.00663	8.77150	0.00877	6.631	21.65	0.02	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	3.32730	0.00333	4.25620	0.00426	3.327	23.54	0.01	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			14.96970	14.96970	14.97590	14.97590		18.66	0.00	0.00	0	0.00
\$ / R	On 30/06/2016	Any day expiry			14.97260	14.97260	14.97890	14.97890		18.73	0.00	0.00	0	1,013.00
\$ / R	On 01/07/2016	Any day expiry			14.97560	14.97560	14.98190	14.98190		18.82	0.00	0.00	0	0.00
\$ / R	On 01/07/2016	Any day expiry	15.68	Put	787.43930	0.78744	789.78930	0.78979	787.439	20.34	0.80	0.00	0	18,400.00
\$ / R	On 01/07/2016	Any day expiry	15.85	Call	59.05450	0.05905	66.26980	0.06627	59.054	20.64	0.15	0.00	0	18,400.00
\$ / R	On 05/07/2016	Any day expiry			14.98750	14.98750	14.99390	14.99390		18.67	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	145.47620	0.14548	152.30490	0.15230	145.476	18.37	0.29	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry			15.00850	15.00850	15.01480	15.01480		18.70	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	15.54	Put	697.22740	0.69723	701.46680	0.70147	697.227	19.76	0.70	0.00	0	12,000.00
\$ / R	On 15/07/2016	Any day expiry			15.01770	15.01770	15.02380	15.02380		18.82	0.00	0.00	0	370.00
\$ / R	On 26/07/2016	Any day expiry			15.05170	15.05170	15.05670	15.05670		18.76	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,613.17520	1.61318	1,612.88180	1.61288	1,613.175	21.59	0.88	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	8.43030	0.00843	9.41610	0.00942	8.430	24.14	0.02	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.05480	15.05480	15.05970	15.05970		18.79	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.90060	0.00090	1.16620	0.00117	0.901	23.55	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	21.71570	0.02172	23.54450	0.02354	21.716	18.26	0.05	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	34.41900	0.03442	37.32200	0.03732	34.419	22.44	0.07	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	22.83890	0.02284	24.95750	0.02496	22.839	22.94	0.04	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			15.05790	15.05790	15.06270	15.06270		18.81	0.00	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry			15.06090	15.06090	15.06570	15.06570		18.84	0.00	0.00	0	1,522.00
\$ / R	On 05/08/2016	Any day expiry			15.08250	15.08250	15.08670	15.08670		18.89	0.00	0.00	0	1,900.00
\$ / R	On 05/08/2016	Any day expiry	15.00	Put	413.10520	0.41311	419.34700	0.41935	413.105	18.79	0.46	0.00	0	5,000.00
\$ / R	On 11/08/2016	Any day expiry			15.10070	15.10070	15.10460	15.10460		18.80	0.00	0.00	0	0.00

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\$ / R	On 11/08/2016	Any day expiry	12.70	Put	9.54740	0.00955	11.03840	0.01104	9.547	20.31	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	321.49430	0.32149	331.45160	0.33145	321.494	19.55	0.39	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.11220	15.11220	15.11650	15.11650		18.73	0.00	0.00	0	105.00
\$ / R	On 16/08/2016	Any day expiry			15.11510	15.11510	15.11950	15.11950		18.75	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	261.77820	0.26178	271.27000	0.27127	261.778	19.98	0.32	96,133,464.00	20,000	10,000.00
\$ / R	On 17/08/2016	Any day expiry			15.11800	15.11800	15.12250	15.12250		18.77	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	981.00330	0.98100	986.07480	0.98607	981.003	20.05	0.69	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	59.03750	0.05904	62.76840	0.06277	59.038	22.64	0.09	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			15.12090	15.12090	15.12550	15.12550		18.85	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	225.01990	0.22502	234.07330	0.23407	225.020	20.35	0.28	42,118,537.50	10,000	5,000.00
\$ / R	On 23/08/2016	Any day expiry			15.13530	15.13530	15.14040	15.14040		18.80	0.00	0.00	0	0.00
\$ / R	On 23/08/2016	Any day expiry	16.31	Call	186.19840	0.18620	194.82520	0.19483	186.198	20.81	0.23	0.00	0	10,000.00
\$ / R	On 26/08/2016	Any day expiry			15.14400	15.14400	15.14930	15.14930		18.84	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	3.41060	0.00341	3.97930	0.00398	3.411	21.94	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	49.37080	0.04937	53.84430	0.05384	49.371	18.15	0.08	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	58.54860	0.05855	62.34740	0.06235	58.549	23.05	0.08	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	48.12190	0.04812	51.33360	0.05133	48.122	23.41	0.07	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			15.15260	15.15260	15.15820	15.15820		18.72	0.00	0.00	0	2,467.00
\$ / R	On 06/09/2016	Any day expiry			15.17570	15.17570	15.18210	15.18210		18.70	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.18150	15.18150	15.18800	15.18800		18.81	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	91.69810	0.09170	98.73930	0.09874	91.698	17.72	0.13	0.00	0	36,130.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	110.46510	0.11047	116.92900	0.11693	110.465	22.28	0.13	0.00	0	36,130.00
\$ / R	On 09/09/2016	Any day expiry			15.18440	15.18440	15.19110	15.19110		18.84	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.19650	15.19650	15.20330	15.20330		18.84	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	462.51220	0.46251	473.92970	0.47393	462.512	18.54	0.41	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	47.13300	0.04713	50.00800	0.05001	47.133	24.69	0.06	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.20260	15.20260	15.20940	15.20940		18.89	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.21470	15.21470	15.22160	15.22160		18.88	0.00	2,296,019,947.60	150,908	257,425.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	47.15630	0.04716	51.55390	0.05155	47.156	18.20	0.07	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	92.48830	0.09249	99.19780	0.09920	92.488	17.75	0.12	1,056,873.13	560	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	193.33600	0.19334	203.00420	0.20300	193.336	17.91	0.22	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	283.26480	0.28326	294.28000	0.29428	283.265	18.05	0.29	0.00	0	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	935.29350	0.93529	953.36200	0.95336	935.294	18.17	0.68	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	320.59350	0.32059	331.76200	0.33176	320.593	18.17	0.32	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	360.77540	0.36078	372.02100	0.37202	360.775	18.29	0.34	2,927,961.18	560	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	713.06140	0.71306	730.99710	0.73100	713.061	18.65	0.58	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	498.36140	0.49836	509.39710	0.50940	498.361	18.65	0.42	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	851.40530	0.85141	859.91240	0.85991	851.405	19.53	0.57	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	919.12690	0.91913	927.03420	0.92703	919.127	19.69	0.60	5,813,515.06	620	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	242.63810	0.24264	253.12330	0.25312	242.638	21.05	0.25	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	221.24520	0.22125	231.11070	0.23111	221.245	21.27	0.23	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	218.13560	0.21814	227.90360	0.22790	218.136	21.30	0.23	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	212.05180	0.21205	221.63340	0.22163	212.052	21.37	0.22	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	170.21250	0.17021	178.39100	0.17839	170.213	21.81	0.19	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 19/09/2016	Foreign Exchange Future	17.50	Call	118.53190	0.11853	124.67680	0.12468	118.532	22.54	0.14	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	102.79110	0.10279	108.23910	0.10824	102.791	22.83	0.12	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	37.89690	0.03790	40.00460	0.04000	37.897	26.58	0.05	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.24200	15.24200	15.24900	15.24900		19.06	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	5.75480	0.00575	6.63190	0.00663	5.755	20.14	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	78.58910	0.07859	84.46080	0.08446	78.589	18.00	0.10	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	85.52870	0.08553	89.80870	0.08981	85.529	23.61	0.10	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	78.45570	0.07846	82.40260	0.08240	78.456	23.93	0.09	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.32700	15.32700	15.33440	15.33440		19.34	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	7.80950	0.00781	8.80360	0.00880	7.810	19.13	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	100.43950	0.10044	106.76600	0.10677	100.440	17.86	0.12	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	109.91140	0.10991	114.10710	0.11411	109.911	24.50	0.10	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	106.61870	0.10662	110.67560	0.11068	106.619	24.68	0.10	0.00	0	150.00
\$ / R	On 07/11/2016	Any day expiry			15.36340	15.36340	15.37100	15.37100		19.35	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	548.84890	0.54885	558.64100	0.55864	548.849	18.84	0.39	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	446.49450	0.44649	458.01950	0.45802	446.494	20.86	0.35	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			15.39370	15.39370	15.40150	15.40150		19.46	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	80.90150	0.08090	86.20770	0.08621	80.901	17.56	0.09	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	922.41600	0.92242	929.79980	0.92980	922.416	19.74	0.51	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	333.65460	0.33365	342.14310	0.34214	333.655	21.99	0.26	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			15.42710	15.42710	15.43500	15.43500		19.50	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	9.78450	0.00978	10.96850	0.01097	9.785	18.15	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	120.27540	0.12028	126.99870	0.12700	120.275	17.58	0.12	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	137.60430	0.13760	141.53330	0.14153	137.604	25.49	0.11	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.47600	15.47600	15.48420	15.48420		19.54	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.49160	15.49160	15.49990	15.49990		19.59	0.00	172,251,100.40	11,119	78,327.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	11.13920	0.01114	12.38160	0.01238	11.139	17.69	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	95.22760	0.09523	101.31780	0.10132	95.228	17.54	0.10	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	114.50130	0.11450	121.39460	0.12139	114.501	17.66	0.11	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	140.06490	0.14006	147.92330	0.14792	140.065	17.80	0.13	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	180.08560	0.18009	189.27590	0.18928	180.086	17.98	0.16	1,962,016.98	800	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	249.55110	0.24955	259.65790	0.25966	249.551	18.13	0.20	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	304.90290	0.30490	315.44420	0.31544	304.903	18.23	0.24	0.00	0	125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	403.62270	0.40362	414.44680	0.41445	403.623	18.41	0.29	374,443.57	82	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	455.01980	0.45502	465.69770	0.46570	455.020	18.56	0.31	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	484.18840	0.48419	494.74620	0.49475	484.188	18.65	0.33	4,026,381.23	800	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	527.65500	0.52766	537.99930	0.53800	527.655	18.76	0.34	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	577.88550	0.57789	587.94730	0.58795	577.886	18.89	0.36	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	611.15780	0.61116	621.00660	0.62101	611.158	18.98	0.38	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	620.84690	0.62085	630.63290	0.63063	620.847	19.00	0.38	0.00	0	28,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	722.19680	0.72220	731.25520	0.73126	722.197	19.24	0.42	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	727.47010	0.72747	736.49120	0.73649	727.470	19.25	0.42	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	922.99650	0.92300	939.49430	0.93949	922.996	19.48	0.54	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	831.39650	0.83140	839.59430	0.83959	831.396	19.48	0.46	0.00	0	31,590.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	888.83120	0.88883		896.55180	0.89655	888.831	19.59	0.47	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	880.43120	0.88043		896.45180	0.89645	880.431	19.59	0.53	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	930.66990	0.93067		938.05700	0.93806	930.670	19.69	0.49	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	998.17980	0.99818		1,005.02350	1.00502	998.180	19.84	0.50	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,074.20450	1.07420		1,080.43760	1.08044	1,074.204	20.00	0.52	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.86	Put	1,113.12120	1.11312		1,119.04160	1.11904	1,113.121	20.08	0.53	0.00	0	22,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,206.46340	1.20646		1,211.67380	1.21167	1,206.463	20.28	0.56	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,345.72260	1.34572		1,349.98290	1.34998	1,345.723	20.58	0.59	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,542.59260	1.54259		1,545.55880	1.54556	1,542.593	20.98	0.63	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,587.62440	1.58762		1,590.30410	1.59030	1,587.624	21.07	0.63	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	544.33470	0.54433		555.21620	0.55522	544.335	21.10	0.36	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,709.82360	1.70982		1,711.74420	1.71174	1,709.824	21.31	0.66	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	462.76220	0.46276		472.34400	0.47234	462.762	21.60	0.32	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	454.45890	0.45446		463.92630	0.46393	454.459	21.65	0.31	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	452.41070	0.45241		461.85060	0.46185	452.411	21.67	0.31	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	355.62990	0.35563		363.59470	0.36359	355.630	22.38	0.25	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	331.63200	0.33163		339.18630	0.33919	331.632	22.60	0.24	41,630,367.29	11,300	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	327.34390	0.32734		334.82060	0.33482	327.344	22.63	0.24	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	286.60350	0.28660		293.32550	0.29333	286.603	23.05	0.21	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	279.42080	0.27942		286.00310	0.28600	279.421	23.13	0.21	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	274.75060	0.27475		281.24310	0.28124	274.751	23.18	0.20	262,799.34	82	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	241.92420	0.24192		247.57880	0.24758	241.924	23.79	0.18	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	211.68690	0.21169		216.36450	0.21636	211.687	24.69	0.16	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	206.27560	0.20628		210.77040	0.21077	206.276	24.87	0.15	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	205.10450	0.20510		209.56080	0.20956	205.105	24.92	0.15	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	196.68130	0.19668		200.84880	0.20085	196.681	25.22	0.15	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	191.39540	0.19140		195.37880	0.19538	191.395	25.43	0.14	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	170.49010	0.17049		173.72250	0.17372	170.490	26.35	0.12	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	168.42920	0.16843		171.58540	0.17159	168.429	26.45	0.12	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	163.22360	0.16322		166.31500	0.16631	163.224	26.45	0.12	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	151.63200	0.15163		154.57570	0.15458	151.632	26.45	0.11	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	141.54610	0.14155		144.35690	0.14436	141.546	26.45	0.11	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	135.64840	0.13565		138.37940	0.13838	135.648	26.45	0.10	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	125.86660	0.12587		128.46180	0.12846	125.867	26.45	0.10	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	121.87630	0.12188		124.41470	0.12441	121.876	26.45	0.09	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	90.86620	0.09087		92.93360	0.09293	90.866	26.45	0.07	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	85.99690	0.08600		87.98480	0.08798	85.997	26.45	0.07	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	75.28380	0.07528		77.09050	0.07709	75.284	26.45	0.06	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	72.80730	0.07281		74.57080	0.07457	72.807	26.45	0.06	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.75310	15.75310		15.76270	15.76270		19.90	0.00	4,568,399.00	290	8,284.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	795.77400	0.79577		806.54320	0.80654	795.774	19.20	0.39	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	865.24070	0.86524		875.28700	0.87529	865.241	19.38	0.41	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,059.95220	1.05995		1,067.87350	1.06787	1,059.952	19.83	0.46	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,084.04620	1.08405		1,091.70010	1.09170	1,084.046	19.88	0.46	0.00	0	3,200.00

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	16.75	Put	1,762.27970		1.76228	1,763.64560	1.76365	1,762.280		21.18	0.59	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	436.70710		0.43671	441.52180	0.44152	436.707		23.27	0.25	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	435.31520		0.43532	440.10720	0.44011	435.315		23.28	0.25	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	367.80740		0.36781	371.22530	0.37123	367.807		24.00	0.22	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	336.43960		0.33644	338.68730	0.33869	336.440		24.66	0.20	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	184.98020		0.18498	184.43840	0.18444	184.980		26.60	0.11	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.03630		16.03630	16.04150	16.04150			20.24	0.00	0.00	0	9,801.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	695.42270		0.69542	0.00000	0.00000	695.423		18.88	0.31	6,077,998.42	1,297	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,156.11710		1.15612	1,167.77260	1.16777	1,156.117		19.88	0.43	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	734.67660		0.73468	0.00000	0.00000	734.677		22.74	0.34	15,876,621.62	2,594	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	516.93590		0.51694	513.95060	0.51395	516.936		24.76	0.24	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.07970		16.07970	16.08250	16.08250			20.68	0.00	25,727,520.00	1,600	1,670.00
\$ / R	On 18/12/2017	Foreign Exchange Future			16.12320		16.12320	16.12360	16.12360			20.92	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			16.16660		16.16660	16.16460	16.16460			21.01	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.25310		16.25310	16.26710	16.26710			21.13	0.00	0.00	0	70.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.92250		14.92250	14.92830	14.92830			17.44	0.00	865,505.00	58	643.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.21470		15.21470	15.22160	15.22160			18.88	0.00	380,367.50	25	365.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.49160		15.49160	15.49990	15.49990			19.59	0.00	77,458.00	5	64.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.75310		15.75310	15.76270	15.76270			19.90	0.00	0.00	0	51.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.69810		21.69810	21.59190	21.59190			17.41	0.00	5,099,053.50	235	43,941.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	0.11400		0.00011	0.18120	0.00018	0.114		27.03	0.00	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	0.06470		0.00006	0.07140	0.00007	0.065		43.93	0.00	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			22.08930		22.08930	21.98260	21.98260			20.85	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	524.44310		0.52444	567.07100	0.56707	524.443		20.66	0.33	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	112.64020		0.11264	112.24640	0.11225	112.640		23.02	0.10	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.14010		22.14010	22.03410	22.03410			20.61	0.00	47,601,215.00	2,150	57,809.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	819.35790		0.81936	783.10090	0.78310	819.358		20.82	0.46	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	192.30720		0.19231	188.07330	0.18807	192.307		22.56	0.15	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.56230		22.56230	22.45870	22.45870			19.79	0.00	0.00	0	152.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	43.79340		0.04379	45.59780	0.04560	43.793		21.02	0.03	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	80.30260		0.08030	90.34370	0.09034	80.303		18.52	0.06	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	742.48860		0.74249	782.79880	0.78280	742.489		19.27	0.33	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,567.81430		1.56781	1,633.41950	1.63342	1,567.814		20.07	0.52	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	684.57510		0.68458	663.55080	0.66355	684.575		21.02	0.33	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	292.24960		0.29225	285.96690	0.28597	292.250		22.56	0.16	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			22.96670		22.96670	22.86550	22.86550			19.59	0.00	0.00	0	50.00
£ / R	On 25/04/2017	Any day expiry			23.17980		23.17980	23.07770	23.07770			19.57	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			23.41210		23.41210	23.30560	23.30560				0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			23.53890		23.53890	23.43290	23.43290			18.98	0.00	0.00	0	520.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13921		0.13921	0.13914	0.13914			24.81	0.00	974.44	7	4,799.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14241		0.14241	0.14236	0.14236			21.90	0.00	284.81	2	1,183.00

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			0.14553		0.14553		0.14552	0.14552		21.51	0.00	0.00	0	6,041.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14855		0.14855		0.14857	0.14857		21.66	0.00	0.00	0	104.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15195		0.15195		0.15194	0.15194		21.75	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.94270		16.94270		16.96500	16.96500		17.46	0.00	105,214,167.00	6,210	106,814.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	0.04100		0.00004		0.02590	0.00003	0.041	39.07	0.00	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	1.17110		0.00117		1.62400	0.00162	1.171	24.22	0.01	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	986.36640		0.98637	1,009.22050	1.00922		986.366	22.84	0.98	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	53.59370		0.05359	60.41260	0.06041		53.594	19.20	0.22	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	184.73150		0.18473	191.99470	0.19199		184.732	17.79	0.55	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	857.74590		0.85775	832.82910	0.83283		857.746	23.00	0.95	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	0.08430		0.00008	0.04530	0.00005		0.084	36.67	0.00	0.00	0	3,500.00
€ / R	On 30/06/2016	Any day expiry			17.00590		17.00590	17.02900	17.02900			19.22	0.00	0.00	0	74.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.33380		17.33380	17.35840	17.35840			19.36	0.00	24,059,314.40	1,388	21,008.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	878.01960		0.87802	900.85830	0.90086		878.020	19.12	0.60	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.70930		17.70930	17.73730	17.73730			19.72	0.00	0.00	0	12,558.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	609.97100		0.60997	608.50330	0.60850		609.971	19.06	0.34	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	204.60600		0.20461	221.75310	0.22175		204.606	24.56	0.14	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.07100		18.07100	18.10180	18.10180			19.99	0.00	0.00	0	4,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			18.47000		18.47000	18.49810	18.49810			20.27	0.00	0.00	0	0.00
€ / R	On 18/09/2017	Foreign Exchange Future			18.56540		18.56540	18.59400	18.59400			20.56	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.06424		102.06424	101.88574	101.88574				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.28552		99.28552	99.10525	99.10525				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			98.15996		98.15996	97.97830	97.97830				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.10465		100.10465	100.10403	100.10403				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.11046		100.11046	100.10866	100.10866				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.83081		99.83081	99.83320	99.83320				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.42126		100.42126	100.42987	100.42987				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.85514		99.85514	99.86857	99.86857				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.68969		99.68969	99.71169	99.71169				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.24868		100.24868	100.24507	100.24507				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			99.73382		99.73382	99.73039	99.73039				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			99.19167		99.19167	99.18401	99.18401				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			485.52800		485.52800	486.40600	486.40600				0.00	0.00	0	27.00
AL37	On 03/11/2016	Index Future			494.85500		494.85500	495.75100	495.75100				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL7T	On 04/08/2016	Index Future		559.26500	559.26500		560.81900	560.81900			0.00	0.00	0	11.00
AL7T	On 03/11/2016	Index Future		570.00800	570.00800		571.59300	571.59300			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future		508.87000	508.87000		510.53200	510.53200			0.00	0.00	0	717.00
ALBI	On 03/11/2016	Index Future		518.64600	518.64600		520.34000	520.34000			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future		529.04700	529.04700		530.77800	530.77800			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future		11.11540	11.11540		11.00640	11.00640		14.20	0.00	5,668,854.00	510	7,038.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future		11.29200	11.29200		11.18390	11.18390		15.20	0.00	2,676,204.00	237	5,895.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		11.46210	11.46210		11.35570	11.35570		15.68	0.00	286,552.50	25	1,054.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		11.62600	11.62600		11.52050	11.52050		15.86	0.00	0.00	0	4,685.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		11.80240	11.80240		11.69570	11.69570		16.05	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		11.80670	11.80670		11.69860	11.69860		16.63	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future		11.65680	11.65680		11.62540	11.62540		14.28	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future		11.88580	11.88580		11.85490	11.85490		15.36	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		12.10460	12.10460		12.07480	12.07480		15.89	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		12.31390	12.31390		12.28470	12.28470		16.19	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future		15.43840	15.43840		15.36930	15.36930		16.38	0.00	0.00	0	5,055.00
CHF / R	On 19/09/2016	Foreign Exchange Future		15.81960	15.81960		15.74840	15.74840		18.94	0.00	0.00	0	0.00
CHF / R	On 19/12/2016	Foreign Exchange Future		16.18620	16.18620		16.11710	16.11710		19.85	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future		16.53900	16.53900		16.47050	16.47050		20.60	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future		2.26950	2.26950		2.27350	2.27350		16.76	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future		2.30600	2.30600		2.30920	2.30920		18.08	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.33670	2.33670		2.33940	2.33940		18.84	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.36400	2.36400		2.36640	2.36640		19.15	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.28200	2.28200		2.28510	2.28510		17.76	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.33580	2.33580		2.33940	2.33940		19.34	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.38830	2.38830		2.39200	2.39200		20.07	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		131.68078	131.68078		131.66742	131.66742			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future		132.52971	132.52971		132.51617	132.51617			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	10.62736	78.58389		10.57712	78.90267				0.00	2,671,852.26	34	8,837.00
ES33	On 03/11/2016	Bond Future	10.71130	76.28482		10.65939	76.60973				0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.79156	77.81570		10.73782	78.14762				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	10.77702	82.75153		10.72678	83.11342				0.00	4,054,824.97	49	7,270.00
ES42	On 03/11/2016	Bond Future	10.85962	80.06178		10.80770	80.43062				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	507.42300	507.42300		508.98500	508.98500				0.00	0.00	0	448.00
GOVI	On 03/11/2016	GOVI	517.17100	517.17100		518.76300	518.76300				0.00	0.00	0	127.00
GOVI	On 02/02/2017	GOVI	529.54200	529.54200		529.16900	529.16900				0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	1.92140	1.92140		1.92210	1.92210			17.16	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.96140	1.96140		1.96240	1.96240			18.49	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.99800	1.99800		1.99910	1.99910			19.21	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.03150	2.03150		2.03280	2.03280			19.56	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	127.31744	127.31744		126.90225	126.90225				0.00	5,601,967.36	44	3,004.00
I2025	On 03/11/2016	Bond Future	129.74752	129.74752		129.32458	129.32458				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	108.02285	108.02285		106.79038	106.79038				0.00	6,265,325.30	58	4,170.00
I2033	On 03/11/2016	Bond Future	109.06539	109.06539		107.80960	107.80960				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	132.87128	132.87128		132.85877	132.85877				0.00	14,084,355.68	106	22,221.00
I2038	On 03/11/2016	Bond Future	135.40725	135.40725		135.39470	135.39470				0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/08/2016	Bond Future	132.48843	132.48843		132.47577	132.47577				0.00	19,343,310.78	146	16,442.00
I2046	On 03/11/2016	Bond Future	133.51150	133.51150		133.49878	133.49878				0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2050	On 04/08/2016	Bond Future		142.51598	142.51598		142.50244	142.50244			0.00	60,711,807.48	426	21,191.00
I2050	On 03/11/2016	Bond Future		145.23612	145.23612		145.22250	145.22250			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		246.83400	246.83400		246.36100	246.36100			0.00	9,873,360.00	4	1,081.00
IGOV	On 03/11/2016	Index Future		251.59500	251.59500		251.11400	251.11400			0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future		256.66000	256.66000		256.17100	256.17100			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		669.06400	669.06400		667.90200	667.90200			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future		681.83500	681.83500		680.65100	680.65100			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.51000	92.49000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.64000	92.36000		7.64000	92.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.68000	92.32000		7.68000	92.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.71000	92.29000		7.71000	92.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.84000	92.16000		7.84000	92.16000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		8.07000	91.93000		8.07000	91.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.23000	91.77000		8.23000	91.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.32000	91.68000		8.32000	91.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.39000	91.61000		8.39000	91.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		8.46000	91.54000		8.46000	91.54000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.14750	0.14750		0.14750	0.14750			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.14770	0.14770		0.14720	0.14720			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.14840	0.14840		0.14650	0.14650			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.14710	0.14710		0.14650	0.14650			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.07490	0.07490		0.07500	0.07500			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.05520	0.05520		0.05450	0.05450			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future		0.05230	0.05230		0.05180	0.05180			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future		0.05030	0.05030		0.05030	0.05030			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		10.40090	10.40090		10.36090	10.36090		15.61	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		10.55530	10.55530		10.51540	10.51540		16.27	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future		10.70400	10.70400		10.66520	10.66520		16.87	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		10.84700	10.84700		10.80870	10.80870		17.26	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future		1.37420	1.37420		1.36950	1.36950			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future		1.39110	1.39110		1.38640	1.38640			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future		1.40620	1.40620		1.40140	1.40140			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.41800	1.41800		1.41310	1.41310			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13540		1.13540		1.13640	1.13640			0.00	2,270.80	2	13,408.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.13930		1.13930		1.14040	1.14040			0.00	2,278.60	2	27.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.14320		1.14320		1.14430	1.14430			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.14710		1.14710		1.14840	1.14840			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			9.12755		110.48505		9.08192	110.80588		10.81	0.00	67,727,335.65	613	102,109.00
R186	On 04/08/2016	Bond Future	8.85	Call	1,055.74000		1.05574	1,185.89000	1.18589	1,055.740		10.60	0.35	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	1,181.77000		1.18177	1,321.53000	1.32153	1,181.770		10.62	0.37	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.25	Put	1,481.40000		1.48140	1,366.66000	1.36666	1,481.400		10.73	0.42	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	2,538.99000		2.53899	2,753.83000	2.75383	2,538.990		10.75	0.61	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	2,750.82000		2.75082	2,974.09000	2.97409	2,750.820		10.76	0.64	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	1,082.05000		1.08205	992.57000	0.99257	1,082.050		10.78	0.34	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	686.97000		0.68697	625.82000	0.62582	686.970		10.87	0.24	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	246.87000		0.24687	222.44000	0.22244	246.870		11.11	0.10	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.17860		112.58491		9.13114	112.91196		10.50	0.00	0.00	0	10.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,057.24000		3.05724	3,240.48000	3.24048	3,057.240		10.40	0.52	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	3,797.83000		3.79783	4,004.20000	4.00420	3,797.830		10.47	0.59	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	1,648.14000		1.64814	1,554.73000	1.55473	1,648.140		10.59	0.32	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	1,544.20000		1.54420	1,455.58000	1.45558	1,544.200		10.62	0.31	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			298.33260		298.33260		297.92781	297.92781			0.00	10,143,308.40	34	1,878.00
R197	On 03/11/2016	Bond Future			304.02655		304.02655		303.61442	303.61442			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			248.99151		248.99151		247.61257	247.61257		8.51	0.00	11,702,600.97	47	37,809.00
R202	On 03/11/2016	Bond Future			253.74373		253.74373		252.33886	252.33886			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			8.92920		97.66817		8.88323	97.88485		8.06	0.00	0.00	0	11,289.00
R2023	On 03/11/2016	Bond Future			8.98790		95.59317		8.93957	95.81409		8.09	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future			9.03719		97.51128		8.98614	97.73719		7.79	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			7.81170		103.75816		7.75929	103.81258		1.32	0.00	45,549,832.24	439	58,097.00
R203	On 03/11/2016	Bond Future			7.82405		101.55828		7.75567	101.61385		1.12	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			7.72103		103.59623		7.62204	103.65350		0.82	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/08/2016	Bond Future			9.51046		88.87269		9.45992	89.22238			0.00	0.00	0	25,310.00

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
R2030	On 03/11/2016	Bond Future		9.56221	90.56198		9.50999	90.91850			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		9.61420	92.03361		9.56370	92.40642		14.29	0.00	0.00	0	11,433.00
R2032	On 03/11/2016	Bond Future		9.66879	89.62392		9.61666	90.00394		14.61	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		9.71630	91.42258		9.66242	91.81076		14.31	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/08/2016	Bond Future		9.68702	96.98940		9.63652	97.39885			0.00	0.00	0	5,505.00
R2035	On 03/11/2016	Bond Future		9.74149	94.33080		9.68942	94.74817			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		9.75962	89.15406		9.70918	89.55975		16.37	0.00	2,139,697.44	24	40,983.00
R2037	On 03/11/2016	Bond Future		9.81080	90.84870		9.75886	91.26223		16.02	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		9.85598	88.41501		9.80241	88.83734		16.48	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future		8.24545	100.55943		8.19746	100.66043		3.17	0.00	19,307,410.56	192	35,129.00
R204	On 03/11/2016	Bond Future		8.30157	102.47068		8.24739	102.57372		2.82	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		8.32671	100.48451		8.26433	100.59022		2.60	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future		9.81975	92.77081		9.76932	93.20351		16.99	0.00	0.00	0	812.00
R2040	On 03/11/2016	Bond Future		9.87122	94.53423		9.81931	94.97524		16.63	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future		9.83355	90.00201		9.78312	90.43794		17.62	0.00	630,014.07	7	19,051.00
R2044	On 03/11/2016	Bond Future		9.88344	91.71278		9.83156	92.15708		17.26	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		9.92770	89.17119		9.87424	89.62499		17.78	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future		9.82513	93.45553		9.77466	93.90090		17.31	0.00	16,448,173.28	176	59,571.00
R2048	On 03/11/2016	Bond Future		9.87667	90.79320		9.82474	91.24705		17.78	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future		9.92349	92.61515		9.86997	93.07867		17.44	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/08/2016	Bond Future		8.53394	96.75418		8.48180	96.90308		4.66	0.00	32,219,141.94	333	76,765.00
R207	On 02/02/2017	Bond Future		8.63431	96.92798		8.57195	97.08345		4.22	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,684.13000	1.68413	1,779.75000	1.77975	1,684.130	4.21	0.59	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

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
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			8.68370		95.16294		8.63734	95.32938		6.10	0.00	0.00	0	48,608.00
R208	On 03/11/2016	Bond Future			8.74289		93.56888		8.69342	93.73860		6.00	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.78744		95.44652		8.73432	95.62021		5.71	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future			9.63436		72.64593		9.58391	72.98575		16.35	0.00	16,853,855.76	232	54,880.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,183.66000		1.18366		1,332.76000	1.33276	1,183.660	16.07	0.38	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,756.05000		1.75605		1,944.63000	1.94463	1,756.050	16.16	0.49	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	1,655.26000		1.65526		1,523.06000	1.52306	1,655.260	16.21	0.45	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	468.58000		0.46858		422.02000	0.42202	468.580	16.59	0.18	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,263.43000		6.26343		6,580.19000	6.58019	6,263.430	16.85	0.91	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.68199		70.87598		9.63011	71.22233		16.80	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	1,521.74000		1.52174		1,430.83000	1.43083	1,521.740	17.01	0.30	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.72323		72.29836		9.66982	72.65210		16.55	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/08/2016	Bond Future			188.02093		188.02093		188.00417	188.00417			0.00	5,076,565.11	27	2,571.00
R210	On 03/11/2016	Bond Future			189.32699		189.32699		189.31017	189.31017			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			139.91294		139.91294		139.90397	139.90397			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future			142.58343		142.58343		142.57446	142.57446			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			145.85344		145.85344		145.84048	145.84048			0.00	2,041,948.16	14	4,218.00
R212	On 03/11/2016	Bond Future			148.63734		148.63734		148.62434	148.62434			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			9.53562		83.35564		9.48508	83.69362		14.12	0.00	8,002,141.44	96	44,353.00
R213	On 03/11/2016	Bond Future			9.58812		81.38906		9.53599	81.73352		14.46	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.63496		83.02218		9.58107	83.37407		14.21	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
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			9.75353		72.73360		9.70308	73.08456		16.97	0.00	6,327,823.20	87	30,086.00
R214	On 04/08/2016	Bond Future	8.55	Call	69.22000		0.06922		87.19000	0.08719	69.220	16.49	0.04	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	750.90000		0.75090		862.31000	0.86231	750.900	16.63	0.26	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,267.85000		4.26785		4,557.78000	4.55778	4,267.850	17.23	0.78	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,528.03000		9.52803		9,873.74000	9.87374	9,528.030	17.85	0.98	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future			9.80269		70.81880		9.75083	71.17649		17.48	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future			9.84705		72.23989		9.79366	72.60517		17.22	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future			26,404.78000		26,404.78000		26,419.98000	26,419.98000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future			26,944.84000		26,944.84000		26,959.71000	26,959.71000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			27,450.03000		27,450.03000		27,466.74000	27,466.74000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.02760		11.02760		10.99730	10.99730		15.53	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			11.22640		11.22640		11.19600	11.19600		16.16	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			11.41750		11.41750		11.38610	11.38610		16.74	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future			5.14170		5.14170		5.12640	5.12640		13.98	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			5.12200		5.12200		5.10670	5.10670		14.49	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future			5.10980		5.10980		5.09310	5.09310		15.10	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future			1.40620		1.40620		1.40900	1.40900			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future			1.33150		1.33150		1.34770	1.34770			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future			1.29960		1.29960		1.26890	1.26890			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future			1.25470		1.25470		1.22520	1.22520			0.00	0.00	0	0.00
Total for Derivatives :													4,119,971,013.22	292,764	4,217,089.00	
Grand Total:													4,119,971,013.22	292,764	4,217,089.00	