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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/05/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 27/05/2016	Any day expiry	15.62440	15.62440		15.63560	15.63560		15.34	0.00	15,624,400.00	1,000	0.00	
\$ / R	On 30/05/2016	Any day expiry	15.65920	15.65920		15.63560	15.63560		15.37	0.00	0.00	0	744.00	
\$ / R	On 31/05/2016	Any day expiry	15.65920	15.65920		15.63570	15.63570		17.10	0.00	1,676,106.00	108	2,464.00	
\$ / R	On 31/05/2016	Any day expiry	14.50	Put	0.87980	0.00088	1.05960	0.00106	0.880	29.21	0.01	0.00	0	1,000.00
\$ / R	On 31/05/2016	Any day expiry	15.57	Call	168.14190	0.16814	173.63580	0.17364	168.142	18.13	0.62	0.00	0	5,000.00
\$ / R	On 31/05/2016	Any day expiry	15.72	Put	150.44050	0.15044	185.12210	0.18512	150.440	17.94	0.58	0.00	0	3,000.00
\$ / R	On 01/06/2016	Any day expiry			15.65920	15.65920	15.62750	15.62750		18.06	0.00	0.00	0	0.00
\$ / R	On 01/06/2016	Any day expiry	14.53	Put	1.46150	0.00146	1.67160	0.00167	1.462	27.08	0.01	0.00	0	18,400.00
\$ / R	On 01/06/2016	Any day expiry	14.68	Call	982.33890	0.98234	951.05430	0.95105	982.339	26.43	0.98	0.00	0	18,400.00
\$ / R	On 06/06/2016	Any day expiry			15.67360	15.67360	15.64370	15.64370		18.60	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	0.00050	0.00000	0.00070	0.00000	0.001	33.54	0.00	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	324.71740	0.32472	316.82200	0.31682	324.717	18.75	0.68	0.00	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry			15.67680	15.67680	15.64690	15.64690		18.88	0.00	0.00	0	0.00
\$ / R	On 07/06/2016	Any day expiry	14.52	Put	4.72430	0.00472	6.19140	0.00619	4.724	21.95	0.02	0.00	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry	15.89	Call	122.42790	0.12243	128.80850	0.12881	122.428	19.41	0.35	0.00	0	2,500.00
\$ / R	On 08/06/2016	Any day expiry			15.68000	15.68000	15.65010	15.65010		19.11	0.00	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	6.31000	0.00631	8.60150	0.00860	6.310	20.73	0.03	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	14.75	Put	8.61820	0.00862	11.53210	0.01153	8.618	19.28	0.04	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry	15.68	Call	217.54760	0.21755	220.57560	0.22058	217.548	19.18	0.51	0.00	0	5,000.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	174.39520	0.17440	179.49090	0.17949	174.395	19.41	0.44	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.68320	15.68320	15.65330	15.65330		19.30	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.69600	15.69600	15.66610	15.66610		19.21	0.00	466,061,328.00	29,693	801,567.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	0.03450	0.00003	0.03700	0.00004	0.035	32.64	0.00	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	0.13330	0.00013	0.21860	0.00022	0.133	27.89	0.00	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	0.17640	0.00018	0.28680	0.00029	0.176	27.56	0.00	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	0.32680	0.00033	0.52060	0.00052	0.327	26.82	0.00	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,196.81130	2.19681	2,167.34960	2.16735	2,196.811	25.71	1.00	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	0.81130	0.00081	1.24960	0.00125	0.811	25.71	0.00	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	0.88750	0.00089	1.36220	0.00136	0.888	25.60	0.00	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	3.51930	0.00352	5.08730	0.00509	3.519	23.86	0.01	0.00	0	62,394.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.10	Put	4.68080	0.00468	6.67360	0.00667	4.681	23.49	0.02	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	5.95560	0.00596	8.12890	0.00813	5.956	22.98	0.02	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	6.58220	0.00658	8.97910	0.00898	6.582	22.64	0.02	0.00	0	28,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.40	Put	8.93780	0.00894	12.15610	0.01216	8.938	21.64	0.03	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	9.91720	0.00992	13.46780	0.01347	9.917	21.31	0.03	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.46	Call	1,246.12680	1.24613	1,219.84790	1.21985	1,246.127	21.24	0.97	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	11.01520	0.01102	14.93230	0.01493	11.015	20.97	0.04	0.00	0	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.70	Call	1,012.93950	1.01294	988.83480	0.98883	1,012.939	19.64	0.94	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	936.21610	0.93622	913.08510	0.91309	936.216	19.10	0.93	0.00	0	23,510.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	21.13880	0.02114	28.17430	0.02817	21.139	18.97	0.07	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	23.65010	0.02365	31.39640	0.03140	23.650	18.64	0.08	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	795.76850	0.79577	777.68110	0.77768	795.769	18.34	0.90	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	33.32630	0.03333	46.00240	0.04600	33.326	18.38	0.11	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	34.58330	0.03458	47.55360	0.04755	34.583	18.39	0.11	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	734.57830	0.73458	718.54680	0.71855	734.578	18.42	0.88	0.00	0	56,883.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	38.57830	0.03858	52.44680	0.05245	38.578	18.42	0.12	0.00	0	34,400.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.10	Call	650.51400	0.65051	637.62320	0.63762	650.514	18.53	0.84	0.00	0	17,283.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.60	Call	308.07880	0.30808	310.48430	0.31048	308.079	19.09	0.57	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	235.38400	0.23538	241.59640	0.24160	235.384	19.32	0.48	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	177.59020	0.17759	185.75520	0.18576	177.590	19.65	0.39	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	145.85930	0.14586	154.75950	0.15476	145.859	19.88	0.34	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	449.85930	0.44986	488.65950	0.48866	449.859	19.88	0.66	0.00	0	44,105.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	118.99650	0.11900	128.23890	0.12824	118.996	20.10	0.29	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	90.48870	0.09049	99.69120	0.09969	90.489	20.39	0.23	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	648.82930	0.64883	687.85820	0.68786	648.829	20.46	0.78	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	77.77040	0.07777	86.77190	0.08677	77.770	20.55	0.20	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	71.23870	0.07124	80.08140	0.08008	71.239	20.64	0.19	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	46.43050	0.04643	53.19200	0.05319	46.431	21.05	0.13	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	989.03450	0.98903	1,023.80770	1.02381	989.034	21.30	0.90	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	33.40760	0.03341	37.99940	0.03800	33.408	21.34	0.10	0.00	0	38,250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	17.76240	0.01776	19.54110	0.01954	17.762	21.88	0.06	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	16.90400	0.01690	18.52740	0.01853	16.904	21.92	0.05	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	14.92770	0.01493	16.19610	0.01620	14.928	22.02	0.05	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,318.92770	1.31893	1,350.09610	1.35010	1,318.928	22.02	0.95	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	12.84760	0.01285	13.74950	0.01375	12.848	22.15	0.04	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	11.91470	0.01191	12.65600	0.01266	11.915	22.21	0.04	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	2.31080	0.00231	2.77850	0.00278	2.311	26.06	0.01	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	2.08850	0.00209	2.53800	0.00254	2.088	26.39	0.01	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	1.86580	0.00187	2.29480	0.00229	1.866	26.77	0.01	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	1.81470	0.00181	2.23880	0.00224	1.815	26.86	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	1.20860	0.00121	1.56120	0.00156	1.209	28.32	0.00	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	1.04440	0.00104	1.37290	0.00137	1.044	28.88	0.00	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	0.66210	0.00066	0.99160	0.00099	0.662	30.73	0.00	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.69920	15.69920	15.66930	15.66930		19.34	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	13.84900	0.01385	18.05540	0.01806	13.849	20.74	0.05	0.00	0	1,000.00
\$ / R	On 15/06/2016	Any day expiry			15.70240	15.70240	15.67250	15.67250		19.45	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry			15.70870	15.70870	15.67890	15.67890		19.54	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry	15.60	Put	240.18570	0.24019	274.08380	0.27408	240.186	19.45	0.43	0.00	0	15,000.00
\$ / R	On 21/06/2016	Any day expiry			15.72150	15.72150	15.69170	15.69170		19.39	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	22.09450	0.02209	28.69850	0.02870	22.094	19.44	0.06	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			15.73110	15.73110	15.70130	15.70130		19.70	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	119.44270	0.11944	145.79750	0.14580	119.443	19.10	0.24	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	89.92850	0.08993	100.23840	0.10024	89.929	21.55	0.18	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.74390	15.74390	15.71410	15.71410		19.57	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	0.07560	0.00008	0.14040	0.00014	0.076	28.09	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	2.09950	0.00210	3.66890	0.00367	2.099	21.15	0.01	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	29.16040	0.02916	41.83590	0.04184	29.160	18.33	0.07	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	111.58830	0.11159	122.74610	0.12275	111.588	21.39	0.21	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	59.98700	0.05999	68.48540	0.06849	59.987	22.20	0.12	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			15.74710	15.74710	15.71730	15.71730		19.61	0.00	0.00	0	0.00
\$ / R	On 30/06/2016	Any day expiry			15.75020	15.75020	15.72050	15.72050		19.64	0.00	0.00	0	1,012.00
\$ / R	On 05/07/2016	Any day expiry			15.76520	15.76520	15.73630	15.73630		19.49	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	43.92560	0.04393	56.97820	0.05698	43.926	18.43	0.10	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry			15.78590	15.78590	15.75840	15.75840		19.47	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	15.04	Put	140.36090	0.14036	160.49870	0.16050	140.361	18.78	0.22	0.00	0	12,000.00
\$ / R	On 15/07/2016	Any day expiry			15.79470	15.79470	15.76790	15.76790		19.64	0.00	0.00	0	370.00
\$ / R	On 26/07/2016	Any day expiry			15.82710	15.82710	15.80260	15.80260		19.59	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,017.93550	1.01794	1,050.27900	1.05028	1,017.936	20.86	0.70	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	50.92900	0.05093	56.22660	0.05623	50.929	23.41	0.08	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.83010	15.83010	15.80570	15.80570		19.62	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.73490	0.00073	0.85200	0.00085	0.735	24.74	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	14.18320	0.01418	15.78260	0.01578	14.183	20.66	0.03	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	150.75960	0.15076	158.60460	0.15860	150.760	21.77	0.20	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	110.74980	0.11075	117.92110	0.11792	110.750	22.32	0.15	0.00	0	150.00

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 28/07/2016	Any day expiry		15.83300	15.83300	15.80890	15.80890		19.64	0.00	0.00	0	265.00	
\$ / R		On 29/07/2016	Any day expiry		15.83600	15.83600	15.81210	15.81210		19.66	0.00	0.00	0	285.00	
\$ / R		On 05/08/2016	Any day expiry		15.85820	15.85820	15.83410	15.83410		19.65	0.00	0.00	0	1,900.00	
\$ / R		On 05/08/2016	Any day expiry	15.00	Put	189.23360	0.18923	206.15870	0.20616	189.234	18.82	0.24	0.00	0	5,000.00
\$ / R		On 11/08/2016	Any day expiry		15.87830	15.87830	15.85300	15.85300		19.59	0.00	0.00	0	0.00	
\$ / R		On 11/08/2016	Any day expiry	12.70	Put	6.14910	0.00615	6.46750	0.00647	6.149	21.84	0.01	0.00	0	2,000.00
\$ / R		On 11/08/2016	Any day expiry	15.52	Call	747.60530	0.74761	749.17580	0.74918	747.605	19.25	0.62	0.00	0	2,000.00
\$ / R		On 15/08/2016	Any day expiry		15.89170	15.89170	15.86570	15.86570		19.60	0.00	0.00	0	105.00	
\$ / R		On 16/08/2016	Any day expiry		15.89510	15.89510	15.86880	15.86880		19.62	0.00	0.00	0	0.00	
\$ / R		On 16/08/2016	Any day expiry	15.81	Call	624.87970	0.62488	630.70380	0.63070	624.880	19.52	0.54	0.00	0	10,000.00
\$ / R		On 17/08/2016	Any day expiry		15.89840	15.89840	15.87200	15.87200		19.64	0.00	0.00	0	0.00	
\$ / R		On 17/08/2016	Any day expiry	15.84	Put	558.42230	0.55842	591.15970	0.59116	558.422	19.57	0.47	0.00	0	5,000.00
\$ / R		On 17/08/2016	Any day expiry	17.39	Call	187.40360	0.18740	198.77100	0.19877	187.404	22.01	0.21	0.00	0	5,000.00
\$ / R		On 18/08/2016	Any day expiry		15.90180	15.90180	15.87510	15.87510		19.65	0.00	0.00	0	0.00	
\$ / R		On 18/08/2016	Any day expiry	16.01	Call	548.89810	0.54890	557.41290	0.55741	548.898	19.82	0.49	0.00	0	5,000.00
\$ / R		On 23/08/2016	Any day expiry		15.91860	15.91860	15.89090	15.89090		19.61	0.00	0.00	0	0.00	
\$ / R		On 23/08/2016	Any day expiry	16.31	Call	461.87940	0.46188	472.65720	0.47266	461.879	20.24	0.42	0.00	0	10,000.00
\$ / R		On 26/08/2016	Any day expiry		15.92860	15.92860	15.90030	15.90030		19.73	0.00	0.00	0	0.00	
\$ / R		On 26/08/2016	Any day expiry	11.80	Put	2.95970	0.00296	3.39160	0.00339	2.960	23.75	0.00	0.00	0	250.00
\$ / R		On 26/08/2016	Any day expiry	13.50	Put	26.56930	0.02657	30.13730	0.03014	26.569	19.56	0.04	0.00	0	150.00
\$ / R		On 26/08/2016	Any day expiry	17.70	Call	175.13410	0.17513	186.84900	0.18685	175.134	22.45	0.19	0.00	0	250.00
\$ / R		On 26/08/2016	Any day expiry	17.93	Call	147.81880	0.14782	158.87020	0.15887	147.819	22.77	0.16	0.00	0	150.00
\$ / R		On 29/08/2016	Any day expiry		15.93870	15.93870	15.90980	15.90980		19.62	0.00	0.00	0	2,467.00	
\$ / R		On 06/09/2016	Any day expiry		15.96480	15.96480	15.93530	15.93530		19.66	0.00	0.00	0	0.00	
\$ / R		On 08/09/2016	Any day expiry		15.97120	15.97120	15.94170	15.94170		19.69	0.00	0.00	0	0.00	
\$ / R		On 08/09/2016	Any day expiry	13.78	Put	47.87750	0.04788	53.46770	0.05347	47.878	18.92	0.07	0.00	0	36,130.00
\$ / R		On 08/09/2016	Any day expiry	17.30	Call	280.49610	0.28050	292.81680	0.29282	280.496	21.73	0.26	0.00	0	36,130.00
\$ / R		On 09/09/2016	Any day expiry		15.97440	15.97440	15.94490	15.94490		19.72	0.00	0.00	0	0.00	
\$ / R		On 13/09/2016	Any day expiry		15.98730	15.98730	15.95770	15.95770		19.75	0.00	0.00	0	0.00	
\$ / R		On 13/09/2016	Any day expiry	14.95	Put	242.39120	0.24239	263.63130	0.26363	242.391	18.69	0.24	0.00	0	1,000.00
\$ / R		On 13/09/2016	Any day expiry	18.71	Call	120.79590	0.12080	130.21590	0.13022	120.796	23.64	0.12	0.00	0	1,000.00
\$ / R		On 15/09/2016	Any day expiry		15.99370	15.99370	15.96410	15.96410		19.78	0.00	0.00	0	259.00	
\$ / R		On 19/09/2016	Foreign Exchange Future		16.00660	16.00660	15.97690	15.97690		19.75	0.00	44,386,301.80	2,773	200,732.00	
\$ / R		On 19/09/2016	Foreign Exchange Future	13.24	Put	22.57020	0.02257	25.53650	0.02554	22.570	18.89	0.03	0.00	0	405.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.70	Put	47.45440	0.04745	53.10190	0.05310	47.454	18.71	0.06	0.00	0	2,800.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.20	Put	96.75750	0.09676	106.82380	0.10682	96.758	18.51	0.11	0.00	0	2,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.50	Put	143.85750	0.14386	158.37980	0.15838	143.858	18.48	0.16	0.00	0	47,500.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.60	Call	1,570.82540	1.57083	1,557.03980	1.55704	1,570.825	18.53	0.83	0.00	0	1,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.60	Put	164.22540	0.16423	180.13980	0.18014	164.225	18.53	0.17	0.00	0	65.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.70	Put	186.58680	0.18659	203.93300	0.20393	186.587	18.58	0.19	0.00	0	2,800.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.00	Call	1,273.01150	1.27301	1,265.10300	1.26510	1,273.011	18.72	0.75	0.00	0	1,300.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.00	Put	266.41150	0.26641	288.20300	0.28820	266.412	18.72	0.25	0.00	0	65.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.60	Put	497.91460	0.49791	529.41360	0.52941	497.915	19.28	0.39	0.00	0	1,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.70	Put	545.88570	0.54589	578.64910	0.57865	545.886	19.40	0.41	0.00	0	635.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	520.43050	0.52043	530.36980	0.53037	520.431	20.48	0.42	0.00	0	15,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	480.16720	0.48017	490.61230	0.49061	480.167	20.67	0.39	0.00	0	635.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	474.24270	0.47424	484.75890	0.48476	474.243	20.70	0.39	0.00	0	5,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	462.60740	0.46261	473.25170	0.47325	462.607	20.75	0.38	0.00	0	1,600.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	384.62960	0.38463	396.25360	0.39625	384.630	21.21	0.33	0.00	0	1,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	283.74260	0.28374	295.72340	0.29572	283.743	21.99	0.25	0.00	0	405.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	250.86690	0.25087	262.32150	0.26232	250.867	22.28	0.23	0.00	0	10,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	85.83730	0.08584	94.37130	0.09437	85.837	24.99	0.09	0.00	0	17,500.00	
\$ / R	On 28/09/2016	Any day expiry			16.03550	16.03550	16.00570	16.00570		19.87	0.00	0.00	0	0.00	
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	5.21780	0.00522	5.55010	0.00555	5.218	22.17	0.01	0.00	0	250.00	
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	37.17110	0.03717	41.69390	0.04169	37.171	18.50	0.05	0.00	0	150.00	
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	203.54700	0.20355	214.08750	0.21409	203.547	22.99	0.18	0.00	0	250.00	
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	185.36960	0.18537	195.63390	0.19563	185.370	23.19	0.17	0.00	0	150.00	
\$ / R	On 26/10/2016	Any day expiry			16.12560	16.12560	16.09540	16.09540		20.00	0.00	0.00	0	0.00	
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	6.79860	0.00680	7.27310	0.00727	6.799	21.02	0.01	0.00	0	250.00	
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	44.09140	0.04409	47.41990	0.04742	44.091	17.76	0.05	0.00	0	150.00	
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	219.00000	0.21900	228.62520	0.22863	219.000	23.51	0.18	0.00	0	250.00	
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	210.53150	0.21053	220.07860	0.22008	210.532	23.60	0.17	0.00	0	150.00	
\$ / R	On 07/11/2016	Any day expiry			16.16410	16.16410	16.13380	16.13380		19.98	0.00	0.00	0	0.00	
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	318.69160	0.31869	338.95860	0.33896	318.692	18.77	0.25	0.00	0	8,695.00	
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	785.96060	0.78596	791.61170	0.79161	785.961	20.26	0.49	0.00	0	8,695.00	
\$ / R	On 28/11/2016	Any day expiry			16.23170	16.23170	16.20100	16.20100		20.07	0.00	0.00	0	0.00	
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	9.41380	0.00941	10.01120	0.01001	9.414	20.25	0.01	0.00	0	250.00	
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	50.32990	0.05033	54.05080	0.05405	50.330	17.04	0.06	0.00	0	150.00	
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	234.73450	0.23473	243.67970	0.24368	234.735	24.10	0.17	0.00	0	400.00	
\$ / R	On 14/12/2016	Any day expiry			16.28430	16.28430	16.25360	16.25360		18.94	0.00	0.00	0	251.00	
\$ / R	On 19/12/2016	Foreign Exchange Future			16.30090	16.30090	16.27010	16.27010		20.14	0.00	26,162,944.50	1,605	65,102.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	9.92830	0.00993	10.69520	0.01070	9.928	19.55	0.01	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	38.04400	0.03804	42.72320	0.04272	38.044	16.87	0.04	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	48.20890	0.04821	53.72860	0.05373	48.209	17.05	0.05	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	62.34010	0.06234	68.91800	0.06892	62.340	17.25	0.06	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	85.67550	0.08568	93.79770	0.09380	85.675	17.53	0.08	0.00	0	4,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	131.62480	0.13162	142.29470	0.14229	131.625	17.94	0.12	0.00	0	31,590.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	170.38660	0.17039	182.86180	0.18286	170.387	18.21	0.14	0.00	0	125.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	239.07900	0.23908	253.19300	0.25319	239.079	18.54	0.18	0.00	0	23,489.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	271.27130	0.27127	286.74300	0.28674	271.271	18.60	0.20	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	289.77100	0.28977	305.98580	0.30599	289.771	18.64	0.21	0.00	0	4,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	317.64420	0.31764	334.93760	0.33494	317.644	18.69	0.22	0.00	0	40,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	350.29740	0.35030	368.79470	0.36879	350.297	18.75	0.24	0.00	0	100.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	372.17710	0.37218	391.44740	0.39145	372.177	18.78	0.25	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	378.58800	0.37859	398.08320	0.39808	378.588	18.79	0.25	0.00	0	27,368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	446.63690	0.44664	469.59730	0.46960	446.637	18.90	0.29	0.00	0	6,985.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	450.48030	0.45048	473.55560	0.47356	450.480	18.91	0.29	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	527.22800	0.52723	552.38000	0.55238	527.228	19.12	0.32	0.00	0	31,590.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Call	1,428.12800	1.42813	1,422.48000	1.42248	1,428.128	19.12	0.68	0.00	0	26,053.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Call	1,371.31440	1.37131	1,366.72870	1.36673	1,371.314	19.24	0.66	0.00	0	750.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Put	570.41440	0.57041	596.62870	0.59663	570.414	19.24	0.34	0.00	0	69,895.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.57	Put	601.77800	0.60178	628.72680	0.62873	601.778	19.31	0.35	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.68	Put	652.93500	0.65293	681.01460	0.68101	652.935	19.44	0.37	0.00	0	63,513.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.80	Put	711.31820	0.71132	740.58270	0.74058	711.318	19.57	0.39	0.00	0	10,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.86	Put	741.50220	0.74150	771.34750	0.77135	741.502	19.64	0.40	0.00	0	22,600.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Put	814.45790	0.81446	845.60710	0.84561	814.458	19.80	0.42	0.00	0	32,800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.20	Put	924.65710	0.92466	957.55040	0.95755	924.657	20.02	0.45	0.00	0	500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.47	Put	1,084.80770	1.08481	1,119.66750	1.11967	1,084.808	20.34	0.50	0.00	0	1,365.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.53	Put	1,122.07810	1.12208	1,157.26930	1.15727	1,122.078	20.41	0.51	0.00	0	725.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.55	Call	885.52730	0.88553	890.02610	0.89003	885.527	20.44	0.49	0.00	0	500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.69	Put	1,224.16750	1.22417	1,260.17790	1.26018	1,224.168	20.61	0.53	0.00	0	6,600.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.91	Call	762.19590	0.76220	768.66390	0.76866	762.196	20.89	0.44	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.95	Call	749.78930	0.74979	756.41190	0.75641	749.789	20.94	0.43	0.00	0	100.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.96	Call	746.72240	0.74672	753.38160	0.75338	746.722	20.96	0.43	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.50	Call	599.58550	0.59959	607.82750	0.60783	599.586	21.68	0.36	0.00	0	63,513.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.66	Call	562.09150	0.56209	570.44120	0.57044	562.092	21.89	0.34	0.00	0	22,600.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.69	Call	555.27380	0.55527	563.67400	0.56367	555.274	21.92	0.34	0.00	0	3,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.00	Call	489.90290	0.48990	498.78550	0.49879	489.903	22.31	0.31	0.00	0	1,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.06	Call	478.26490	0.47826	487.22140	0.48722	478.265	22.38	0.30	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.10	Call	470.68050	0.47068	479.68380	0.47968	470.681	22.43	0.30	0.00	0	23,489.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.45	Call	409.84360	0.40984	419.11110	0.41911	409.844	22.86	0.26	0.00	0	1,700.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.89	Call	345.81660	0.34582	355.17360	0.35517	345.817	23.41	0.23	0.00	0	17,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.98	Call	334.21400	0.33421	343.56310	0.34356	334.214	23.52	0.22	0.00	0	10,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.00	Call	331.69680	0.33170	341.04270	0.34104	331.697	23.55	0.22	0.00	0	2,310.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.15	Call	313.53840	0.31354	322.85070	0.32285	313.538	23.73	0.21	0.00	0	26,053.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.25	Call	303.22970	0.30323	313.68630	0.31369	303.230	23.89	0.20	0.00	0	10,303.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.70	Call	266.87280	0.26687	277.29320	0.27729	266.873	24.74	0.18	0.00	0	1,365.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.75	Call	263.27580	0.26328	273.68670	0.27369	263.276	24.84	0.17	0.00	0	150.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.81	Call	259.06350	0.25906	269.46210	0.26946	259.063	24.95	0.17	0.00	0	250.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.95	Call	249.66810	0.24967	260.03430	0.26003	249.668	25.21	0.17	0.00	0	725.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	20.08	Call	241.45540	0.24146	251.77970	0.25178	241.455	25.46	0.16	0.00	0	600.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	20.16	Call	236.62860	0.23663	246.92930	0.24693	236.629	25.61	0.16	0.00	0	6,600.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	20.30	Call	228.58220	0.22858	238.83720	0.23884	228.582	25.88	0.15	0.00	0	10,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	20.36	Call	225.28310	0.22528	235.51410	0.23551	225.283	25.99	0.15	0.00	0	368.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	20.90	Call	194.22940	0.19423	201.51640	0.20152	194.229	26.83	0.13	0.00	0	32,200.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	21.00	Call	185.31020	0.18531	192.45040	0.19245	185.310	26.83	0.12	0.00	0	500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	21.24	Call	165.40870	0.16541	172.19150	0.17219	165.409	26.83	0.11	0.00	0	5,700.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	21.30	Call	160.74910	0.16075	167.44180	0.16744	160.749	26.83	0.11	0.00	0	69,895.00	
\$ / R	On	13/03/2017	Foreign Exchange Future			16.57960	16.57960	16.54810	16.54810		20.33	0.00	0.00	0	12,074.00	
\$ / R	On	13/03/2017	Foreign Exchange Future	15.23	Put	532.69480	0.53269	552.06860	0.55207	532.695	19.05	0.28	0.00	0	90.00	
\$ / R	On	13/03/2017	Foreign Exchange Future	15.36	Put	581.73580	0.58174	602.63310	0.60263	581.736	19.12	0.30	0.00	0	7,160.00	
\$ / R	On	13/03/2017	Foreign Exchange Future	15.70	Put	722.35690	0.72236	747.29440	0.74729	722.357	19.32	0.34	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	15.74	Put	741.43420		0.74143		766.74620	0.76675	741.434	19.36	0.35	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,303.35100		1.30335		1,336.79140	1.33679	1,303.351	20.55	0.49	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	662.05800		0.66206		669.99030	0.66999	662.058	22.49	0.33	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	660.00350		0.66000		667.95060	0.66795	660.004	22.51	0.33	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	556.35350		0.55635		564.92910	0.56493	556.353	23.12	0.29	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	497.24660		0.49725		506.05710	0.50606	497.247	23.54	0.26	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	316.45290		0.31645		326.02310	0.32602	316.453	26.58	0.17	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.85780		16.85780		16.85580	16.85580		20.67	0.00	0.00	0	3,370.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	839.66470		0.83966		852.31150	0.85231	839.665	19.53	0.33	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	697.97070		0.69797		715.42650	0.71543	697.971	23.65	0.30	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.90450		16.90450		17.05690	17.05690		21.09	0.00	0.00	0	70.00
\$ / R	On 18/12/2017	Foreign Exchange Future			16.95130		16.95130		17.25800	17.25800		21.36	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			16.99800		16.99800		17.45910	17.45910		21.42	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			17.15150		17.15150		17.71480	17.71480		21.62	0.00	0.00	0	70.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.69600		15.69600		15.66610	15.66610		19.21	0.00	643,536.00	41	914.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.00660		16.00660		15.97690	15.97690		19.75	0.00	160,066.00	10	347.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.30090		16.30090		16.27010	16.27010		20.14	0.00	0.00	0	65.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.57960		16.57960		16.54810	16.54810		20.33	0.00	0.00	0	51.00
£ / R	On 31/05/2016	Any day expiry			22.88750		22.88750		22.95430	22.95430		15.79	0.00	0.00	0	123.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.94150		22.94150		22.99960	22.99960		20.10	0.00	62,974,417.50	2,745	56,795.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	67.89020		0.06789		85.95810	0.08596	67.890	22.65	0.12	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	3.82550		0.00383		4.94330	0.00494	3.826	27.67	0.01	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			23.35910		23.35910		23.41850	23.41850		19.39	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	212.84420		0.21284		213.71850	0.21372	212.844	19.29	0.16	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	276.06580		0.27607		299.51700	0.29952	276.066	21.05	0.20	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			23.41390		23.41390		23.47230	23.47230		19.32	0.00	12,994,714.50	555	25,478.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	1,503.35410		1.50335		1,557.11320	1.55711	1,503.354	19.06	0.66	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	421.68550		0.42169		450.45450	0.45045	421.686	20.58	0.27	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.86730		23.86730		23.92370	23.92370		19.17	0.00	0.00	0	155.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	36.64830		0.03665		36.86310	0.03686	36.648	23.01	0.02	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	50.72110		0.05072		50.65170	0.05065	50.721	19.79	0.03	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	379.54610		0.37955		380.50980	0.38051	379.546	18.30	0.20	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	927.82520		0.92783		923.10140	0.92310	927.825	18.70	0.37	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	1,139.08410		1.13908		1,181.75830	1.18176	1,139.084	19.57	0.46	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	523.87890		0.52388		550.24410	0.55024	523.879	21.28	0.25	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			24.29880		24.29880		24.35790	24.35790		19.16	0.00	0.00	0	50.00
£ / R	On 25/04/2017	Any day expiry			24.52380		24.52380		24.58480	24.58480		19.17	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			24.73600		24.73600		24.84120	24.84120			0.00	0.00	0	0.00
£ / R	On 18/12/2017	Foreign Exchange Future			24.86410		24.86410		25.16800	25.16800		18.64	0.00	14,222,265.20	572	520.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14290		0.14290		0.14288	0.14288		21.10	0.00	0.00	0	4,799.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14622		0.14622		0.14621	0.14621		20.31	0.00	0.00	0	1,148.00

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			0.14948		0.14948		0.14946	0.14946		20.05	0.00	0.00	0	6,041.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.15268		0.15268		0.15266	0.15266		20.21	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15605		0.15605		0.15631	0.15631		20.32	0.00	0.00	0	0.00
€ / R	On 27/05/2016	Any day expiry			17.41930		17.41930		17.49540	17.49540		13.08	0.00	0.00	0	0.00
€ / R	On 31/05/2016	Any day expiry			17.42980		17.42980		17.49550	17.49550		16.73	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.47580		17.47580		17.53380	17.53380		19.84	0.00	9,401,980.40	538	106,952.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	0.11800		0.00012		0.12670	0.00013	0.118	29.01	0.00	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	6.59950		0.00660		6.14670	0.00615	6.600	24.32	0.02	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,526.54510		1.52655	1,584.56410	1.58456	1,526.545	22.90	22.90	0.97	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	41.28480		0.04128		41.51400	0.04151	41.285	19.40	0.11	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	112.74310		0.11274		109.78330	0.10978	112.743	19.60	0.25	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	492.44790		0.49245		470.69720	0.47070	492.448	20.45	0.65	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	3.77000		0.00377		5.19390	0.00519	3.770	25.66	0.01	0.00	0	3,500.00
€ / R	On 30/06/2016	Any day expiry			17.54490		17.54490		17.60470	17.60470		20.12	0.00	0.00	0	74.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.88210		17.88210		17.94260	17.94260		20.06	0.00	4,720,874.40	264	14,182.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	1,278.10560		1.27811	1,336.30460	1.33630	1,278.106	19.39	19.39	0.70	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.27480		18.27480		18.33630	18.33630		20.28	0.00	0.00	0	12,558.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	478.01370		0.47801		476.40070	0.47640	478.014	19.41	0.27	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	296.75000		0.29675		319.46540	0.31947	296.750	23.98	0.18	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.65760		18.65760		18.71940	18.71940		20.43	0.00	0.00	0	4,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			19.04900		19.04900		19.14520	19.14520		20.63	0.00	0.00	0	0.00
€ / R	On 18/09/2017	Foreign Exchange Future			19.16170		19.16170		19.43410	19.43410		20.82	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			103.71896		103.71896		103.79985	103.79985			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			101.00989		101.00989		101.09579	101.09579			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			99.93809		99.93809		100.02762	100.02762			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.12542		100.12542		100.12781	100.12781			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.16266		100.16266		100.16772	100.16772			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.94524		99.94524		99.95476	99.95476			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.64917		100.64917		100.65141	100.65141			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.13690		100.13690		100.13653	100.13653			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			100.03122		100.03122		100.02601	100.02601			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			101.17614		101.17614		101.21651	101.21651			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.72112		100.72112		100.76479	100.76479			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			100.23284		100.23284		100.27956	100.27956			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			480.92400		480.92400		481.22100	481.22100			0.00	4,809,240.00	1	18.00
AL37	On 03/11/2016	Index Future			490.18800		490.18800		490.48900	490.48900			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			549.16600		549.16600		549.65500	549.65500			0.00	0.00	0	11.00

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 03/11/2016	Index Future	559.74500		559.74500		560.24100	560.24100			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future	500.02000		500.02000		500.28000	500.28000			0.00	0.00	0	617.00
ALBI	On 03/11/2016	Index Future	509.65300		509.65300		509.91500	509.91500			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	519.90000		519.90000		520.17400	520.17400			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	11.27900		11.27900		11.30520	11.30520		15.68	0.00	0.00	0	6,828.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	11.46370		11.46370		11.49040	11.49040		16.19	0.00	0.00	0	2,106.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	11.64260		11.64260		11.66940	11.66940		16.41	0.00	3,958,484.00	340	1,009.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.81470		11.81470		11.84260	11.84260		16.39	0.00	0.00	0	4,610.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.98420		11.98420		12.03540	12.03540		16.58	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.99260		11.99260		12.15410	12.15410		17.09	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future	12.04570		12.04570		12.06760	12.06760		15.72	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	12.28580		12.28580		12.30860	12.30860		16.21	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	12.51410		12.51410		12.53680	12.53680		16.52	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	12.73150		12.73150		12.75510	12.75510		16.84	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future	15.82070		15.82070		15.83570	15.83570		19.08	0.00	0.00	0	5,055.00
CHF / R	On 19/09/2016	Foreign Exchange Future	16.20920		16.20920		16.22640	16.22640		19.85	0.00	0.00	0	0.00
CHF / R	On 19/12/2016	Foreign Exchange Future	16.58770		16.58770		16.60440	16.60440		20.62	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	16.95390		16.95390		16.97010	16.97010		21.22	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.38720		2.38720		2.38770	2.38770		18.56	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.42080		2.42080		2.42180	2.42180		19.11	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.45050		2.45050		2.45110	2.45110		19.56	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.47730		2.47730		2.47770	2.47770		19.76	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.35340		2.35340		2.35980	2.35980		20.19	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.40970		2.40970		2.41650	2.41650		20.67	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.46450		2.46450		2.47130	2.47130		21.14	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
EL28	On 04/08/2016	Bond Future	130.95274		130.95274		130.84854	130.84854			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future	131.78851		131.78851		131.68164	131.68164			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	10.88172		77.00084		10.87755	77.02638			0.00	0.00	0	8,932.00
ES33	On 03/11/2016	Bond Future	10.97354		74.67548		10.96930	74.70108			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	11.06214		76.17780		11.05760	76.20483			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/08/2016	Bond Future	11.02622		80.99745		11.02205	81.02625			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	11.11666		78.27847		11.11241	78.30739			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	498.97100		498.97100		499.24200	499.24200			0.00	0.00	0	465.00
GOVI	On 03/11/2016	GOVI	508.58300		508.58300		508.85600	508.85600			0.00	0.00	0	156.00
GOVI	On 02/02/2017	GOVI	518.80900		518.80900		519.09400	519.09400			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.02130		2.02130		2.01740	2.01740		18.78	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.06350		2.06350		2.05960	2.05960		19.32	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.10140		2.10140		2.09740	2.09740		19.70	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.13670		2.13670		2.13260	2.13260		19.94	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	126.55145		126.55145		126.66796	126.66796			0.00	0.00	0	3,004.00
I2025	On 03/11/2016	Bond Future	128.97305		128.97305		129.09108	129.09108			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	107.01390		107.01390		107.29001	107.29001			0.00	0.00	0	3,924.00
I2033	On 03/11/2016	Bond Future	108.03891		108.03891		108.31977	108.31977			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	132.52233		132.52233		132.48561	132.48561			0.00	0.00	0	22,289.00
I2038	On 03/11/2016	Bond Future	135.05811		135.05811		135.01992	135.01992			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/08/2016	Bond Future	131.80647		131.80647		132.33614	132.33614			0.00	0.00	0	16,290.00
I2046	On 03/11/2016	Bond Future	132.81772		132.81772		133.35695	133.35695			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/08/2016	Bond Future	140.86561		140.86561		141.16351	141.16351			0.00	0.00	0	20,765.00
I2050	On 03/11/2016	Bond Future	143.56115		143.56115		143.86394	143.86394			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 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	245.62000		245.62000		245.63400	245.63400			0.00	0.00	0	1,077.00
IGOV	On 03/11/2016	Index Future	250.37100		250.37100		250.38400	250.38400			0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future	255.42500		255.42500		255.44200	255.44200			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	666.97500		666.97500		666.84800	666.84800			0.00	0.00	0	157.00
ILBI	On 03/11/2016	Index Future	679.70800		679.70800		679.57800	679.57800			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	0.15570		0.15570		0.15520	0.15520			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15540		0.15540		0.15530	0.15530			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.15520		0.15520		0.15580	0.15580			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.15610		0.15610		0.15440	0.15440			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.07880		0.07880		0.07870	0.07870			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.05520		0.05520		0.05510	0.05510			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.05400		0.05400		0.05360	0.05360			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future	0.05270		0.05270		0.05230	0.05230			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.53140		10.53140		10.56130	10.56130		16.95	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.68830		10.68830		10.71950	10.71950		17.47	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.84330		10.84330		10.87490	10.87490		17.73	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	10.99280		10.99280		11.02450	11.02450		17.80	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future	1.40240		1.40240		1.40610	1.40610			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.42020		1.42020		1.42340	1.42340			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.43710		1.43710		1.43880	1.43880			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.44790		1.44790		1.45070	1.45070			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future	1.11340		1.11340		1.11920	1.11920			0.00	0.00	0	13,410.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future	1.11720		1.11720		1.12300	1.12300			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 19/12/2016	Foreign Exchange Future			1.12110		1.12110		1.12700	1.12700			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12530		1.12530		1.13120	1.13120			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			9.42661		108.41375		9.41182	108.51492		10.76	0.00	1,300,965.00	12	99,843.00
R186	On 04/08/2016	Bond Future	8.90	Call	690.80000		0.69080		726.85000	0.72685	690.800	10.57	0.24	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.25	Put	2,685.81000		2.68581		2,641.16000	2.64116	2,685.810	10.68	0.59	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	1,613.88000		1.61388		1,673.31000	1.67331	1,613.880	10.70	0.44	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	2,111.27000		2.11127		2,075.17000	2.07517	2,111.270	10.73	0.51	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	1,489.44000		1.48944		1,463.60000	1.46360	1,489.440	10.82	0.40	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	675.45000		0.67545		664.46000	0.66446	675.450	11.06	0.22	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.48879		110.47990		9.47351	110.58229		10.46	0.00	0.00	0	10.00
R186	On 03/11/2016	Bond Future	9.66	Put	2,526.66000		2.52666		2,492.60000	2.49260	2,526.660	10.55	0.43	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	2,387.67000		2.38767		2,355.25000	2.35525	2,387.670	10.58	0.41	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			299.23250		299.23250		299.15251	299.15251			0.00	0.00	0	1,878.00
R197	On 03/11/2016	Bond Future			304.95831		304.95831		304.87507	304.87507			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			247.42701		247.42701		247.02151	247.02151		8.51	0.00	347,882,376.06	1,406	37,692.00
R202	On 03/11/2016	Bond Future			252.16149		252.16149		251.74679	251.74679			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			9.17848		96.50390		9.16354	96.57317		8.01	0.00	0.00	0	10,909.00
R2023	On 03/11/2016	Bond Future			9.24880		94.41163		9.23324	94.48158		8.05	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future			9.31108		96.31068		9.29440	96.38325		7.75	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			8.05500		103.50611		8.03161	103.53030		1.31	0.00	0.00	0	58,097.00
R203	On 03/11/2016	Bond Future			8.13448		101.30665		8.10476	101.33069		1.12	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			8.15734		103.34453		8.11258	103.37030		0.81	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/08/2016	Bond Future			9.80359		86.88218		9.79402	86.94617			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future			9.86434		88.53816		9.85453	88.60284			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			9.91179		89.88231		9.90221	89.95037		14.26	0.00	0.00	0	11,433.00
R2032	On 03/11/2016	Bond Future			9.97536		87.43627		9.96554	87.50511		14.59	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future			10.03224		89.19538		10.02194	89.26669		14.29	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 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			9.94309		94.95523		9.93859	94.99038			0.00	0.00	0	5,505.00
R2035	On 03/11/2016	Bond Future			10.00493		92.26274		10.00037	92.29793			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			10.01618		87.13515		10.01173	87.16954		16.35	0.00	0.00	0	41,343.00
R2037	On 03/11/2016	Bond Future			10.07443		88.79596		10.06992	88.83044		16.00	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future			10.12712		86.32545		10.12233	86.36168		16.46	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			8.47994		100.06779		8.45890	100.11177		3.15	0.00	0.00	0	35,129.00
R204	On 03/11/2016	Bond Future			8.56328		101.97488		8.53987	102.01910		2.80	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future			8.62344		99.98372		8.59589	100.03007		2.58	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			10.07119		90.66232		10.06675	90.69886		16.97	0.00	0.00	0	812.00
R2040	On 03/11/2016	Bond Future			10.12955		92.39030		10.12504	92.42702		16.61	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			10.07448		87.96869		10.07514	87.96323		17.61	0.00	0.00	0	20,486.00
R2044	On 03/11/2016	Bond Future			10.13083		89.64532		10.13157	89.63926		17.24	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future			10.18190		87.06670		10.18253	87.06159		17.76	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			10.07043		91.34595		10.07102	91.34098		17.28	0.00	0.00	0	59,418.00
R2048	On 03/11/2016	Bond Future			10.12866		88.64807		10.12933	88.64249		17.77	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			10.18252		90.43137		10.18308	90.42675		17.42	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/08/2016	Bond Future			8.79618		96.00952		8.77576	96.06725		4.63	0.00	0.00	0	76,765.00
R207	On 02/02/2017	Bond Future			8.94263		96.16381		8.91806	96.22443		4.19	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,289.16000		1.28916		1,322.17000	1.32217	1,289.160	4.18	0.50	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			8.92555		94.30049		8.91053	94.35377		6.06	0.00	49,036,254.80	520	48,487.00
R208	On 03/11/2016	Bond Future			8.99941		92.69479		8.98356	92.74851		5.97	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			9.06063		94.55945		9.04330	94.61542		5.68	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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			9.88448		70.99757		9.87995	71.02689		16.33	0.00	0.00	0	54,886.00
R209	On 04/08/2016	Bond Future	9.40	Call	798.22000		0.79822		818.17000	0.81817	798.220	16.05	0.27	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,211.45000		1.21145		1,235.86000	1.23586	1,211.450	16.14	0.37	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,672.48000		2.67248		2,669.59000	2.66959	2,672.480	16.19	0.58	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	981.98000		0.98198		986.09000	0.98609	981.980	16.57	0.29	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,929.34000		4.92934		4,963.24000	4.96324	4,929.340	16.83	0.82	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.93870		69.19987		9.93410	69.22936		16.78	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	2,182.64000		2.18264		2,180.74000	2.18074	2,182.640	16.99	0.38	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.98675		70.59205		9.98188	70.62301		16.53	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/08/2016	Bond Future			187.00558		187.00558		186.85941	186.85941			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			188.29382		188.29382		188.14382	188.14382			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			139.87044		139.87044		139.83609	139.83609			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future			142.54697		142.54697		142.51113	142.51113			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			145.72773		145.72773		145.68809	145.68809			0.00	0.00	0	4,218.00
R212	On 03/11/2016	Bond Future			148.51631		148.51631		148.47509	148.47509			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			9.82739		81.44320		9.81775	81.50535		14.08	0.00	0.00	0	44,353.00
R213	On 03/11/2016	Bond Future			9.88849		79.44433		9.87862	79.50716		14.43	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.94450		81.04236		9.93415	81.10744		14.17	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future			9.99837		71.07094		9.99382	71.10124		16.96	0.00	0.00	0	30,123.00
R214	On 04/08/2016	Bond Future	8.55	Call	47.61000		0.04761		50.61000	0.05061	47.610	16.48	0.03	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	507.38000		0.50738		523.09000	0.52309	507.380	16.62	0.19	0.00	0	1,300.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 04/08/2016	Bond Future	10.30	Call	3,217.37000	3.21737	3,251.45000	3.25145	3,217.370	17.22	0.66	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	7,971.54000	7.97154	8,004.82000	8.00482	7,971.540	17.84	0.94	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future			10.05393	69.12804	10.04931	69.15852		17.47	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future			10.10502	70.51862	10.10014	70.55053		17.21	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future			27,507.99000	27,507.99000	27,540.79000	27,540.79000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future			28,059.39000	28,059.39000	28,095.48000	28,095.48000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			28,582.90000	28,582.90000	28,617.69000	28,617.69000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.40980	11.40980	11.39460	11.39460		16.90	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			11.61560	11.61560	11.60140	11.60140		17.30	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			11.81280	11.81280	11.79890	11.79890		17.56	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future			5.30120	5.30120	5.31540	5.31540		15.26	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			5.27510	5.27510	5.28720	5.28720		15.54	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future			5.25820	5.25820	5.27030	5.27030		16.05	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future			1.50680	1.50680	1.50370	1.50370			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future			1.44350	1.44350	1.44260	1.44260			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future			1.38840	1.38840	1.38600	1.38600			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future			1.33370	1.33370	1.33910	1.33910			0.00	0.00	0	0.00
Total for Derivatives :												1,066,016,254.16	42,183	4 225 973.00
Grand Total:												1,066,016,254.16	42,183	4 225 973.00