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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 06/06/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
<b>Derivatives</b>														
\$ / R	On 06/06/2016	Any day expiry	14.92130	14.92130		15.30560	15.30560		21.85	0.00	0.00	0	0.00	
\$ / R	On 07/06/2016	Any day expiry	14.91670	14.91670		15.30560	15.30560		21.83	0.00	0.00	0	0.00	
\$ / R	On 07/06/2016	Any day expiry	14.52	Put	2.50660	0.00251	4.56840	0.00457	2.507	27.49	0.03	0.00	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry	15.80	Put	883.42470	0.88342	514.72930	0.51473	883.425	36.97	1.00	0.00	0	5,000.00
\$ / R	On 07/06/2016	Any day expiry	15.87	Call	0.09330	0.00009	15.75840	0.01576	0.093	38.58	0.00	0.00	0	2,500.00
\$ / R	On 07/06/2016	Any day expiry	15.88	Call	0.08960	0.00009	15.19990	0.01520	0.090	38.81	0.00	0.00	0	5,000.00
\$ / R	On 07/06/2016	Any day expiry	15.89	Call	0.08620	0.00009	14.66210	0.01466	0.086	39.04	0.00	0.00	0	2,500.00
\$ / R	On 08/06/2016	Any day expiry	14.91670	14.91670		15.30560	15.30560		21.07	0.00	0.00	0	300.00	
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	18.19280	0.01819	8.30240	0.00830	18.193	25.69	0.13	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	14.75	Put	39.92090	0.03992	15.92160	0.01592	39.921	23.38	0.26	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry	15.68	Call	2.02760	0.00203	37.54580	0.03755	2.028	31.42	0.02	0.00	0	5,000.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	1.11660	0.00112	26.12020	0.02612	1.117	32.19	0.01	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry	14.91670	14.91670		15.30870	15.30870		20.80	0.00	0.00	0	264.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.92830	14.92830		15.32110	15.32110		19.01	0.00	4,069,977,070.50	272,635	547,267.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	0.01270	0.00001	0.01200	0.00001	0.013	39.03	0.00	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	0.09740	0.00010	0.08130	0.00008	0.097	32.33	0.00	0.00	0	6,600.00

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	13.00	Put	0.12660	0.00013	0.10630	0.00011	0.127	31.52	0.00	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	0.23030	0.00023	0.19400	0.00019	0.230	29.74	0.00	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,428.89140	1.42889	1,821.58700	1.82159	1,428.891	27.05	1.00	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	0.59140	0.00059	0.48700	0.00049	0.591	27.05	0.00	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	0.65120	0.00065	0.53460	0.00053	0.651	26.77	0.00	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	3.24230	0.00324	1.76190	0.00176	3.242	22.49	0.02	0.00	0	32,394.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.10	Put	4.67340	0.00467	2.18970	0.00219	4.673	21.58	0.03	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	6.79790	0.00680	2.75100	0.00275	6.798	20.68	0.04	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	8.93330	0.00893	3.09710	0.00310	8.933	20.57	0.05	0.00	0	28,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.40	Put	19.26860	0.01927	4.50560	0.00451	19.269	20.23	0.10	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	24.47520	0.02448	5.14080	0.00514	24.475	20.12	0.12	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.46	Call	493.94790	0.49395	866.38060	0.86638	493.948	20.10	0.88	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	30.82390	0.03082	5.88770	0.00589	30.824	20.01	0.14	0.00	0	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.70	Call	299.50040	0.29950	637.13720	0.63714	299.500	19.57	0.72	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	244.12380	0.24412	565.29380	0.56529	244.124	19.39	0.65	0.00	0	23,510.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	102.86730	0.10287	26.67850	0.02668	102.867	19.34	0.37	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	122.11810	0.12212	33.77490	0.03377	122.118	19.23	0.42	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	156.30480	0.15630	439.17790	0.43918	156.305	19.05	0.50	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	173.47650	0.17348	54.48140	0.05448	173.477	19.03	0.53	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	179.07400	0.17907	56.75010	0.05675	179.074	19.05	0.54	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	124.76120	0.12476	385.07840	0.38508	124.761	19.12	0.43	0.00	0	56,883.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	196.46120	0.19646	63.97840	0.06398	196.461	19.12	0.57	0.00	0	34,400.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.10	Call	88.88240	0.08888	314.00560	0.31401	88.882	19.33	0.34	0.00	0	17,283.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.50	Put	589.27140	0.58927	294.83240	0.29483	589.271	20.18	0.91	0.00	0	66,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.60	Call	11.02980	0.01103	86.98750	0.08699	11.030	20.39	0.06	2,335,337.93	2,521	35,521.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.60	Put	682.72980	0.68273	365.88750	0.36589	682.730	20.39	0.94	34,942,749.51	2,459	2,509.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	5.83530	0.00584	55.03680	0.05504	5.835	21.08	0.03	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	3.83530	0.00384	33.82770	0.03383	3.835	22.51	0.02	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	2.96240	0.00296	24.10930	0.02411	2.962	23.47	0.02	0.00	0	67,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,074.66240	1.07466	703.00930	0.70301	1,074.662	23.47	0.98	0.00	0	44,105.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	2.32600	0.00233	17.50990	0.01751	2.326	24.43	0.01	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	1.73840	0.00174	11.99620	0.01200	1.738	25.67	0.01	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,333.33130	1.33333	949.90340	0.94990	1,333.331	25.96	0.99	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	1.50160	0.00150	9.81220	0.00981	1.502	26.34	0.01	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	1.38520	0.00139	8.75630	0.00876	1.385	26.72	0.01	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	0.85770	0.00086	5.15640	0.00516	0.858	28.16	0.00	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,722.27670	1.72228	1,332.63030	1.33263	1,722.277	28.73	1.00	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	0.54010	0.00054	3.53750	0.00354	0.540	28.83	0.00	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	0.23480	0.00023	1.78090	0.00178	0.235	30.08	0.00	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	0.22050	0.00022	1.68640	0.00169	0.221	30.17	0.00	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	0.18880	0.00019	1.47280	0.00147	0.189	30.41	0.00	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	2,071.88880	2.07189	1,680.37280	1.68037	2,071.889	30.41	1.00	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	0.15690	0.00016	1.25410	0.00125	0.157	30.70	0.00	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	0.14320	0.00014	1.15810	0.00116	0.143	30.85	0.00	0.00	0	10,000.00

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	18.00	Call	0.01610	0.00002	0.13220	0.00013	0.016	35.89	0.00	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	0.02110	0.00002	0.11410	0.00011	0.021	37.19	0.00	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	0.02810	0.00003	0.09680	0.00010	0.028	38.66	0.00	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	0.03010	0.00003	0.09300	0.00009	0.030	39.03	0.00	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	0.07530	0.00008	0.07430	0.00007	0.075	44.76	0.00	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	0.10130	0.00010	0.08320	0.00008	0.101	46.98	0.00	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	0.23180	0.00023	0.11790	0.00012	0.232	54.37	0.00	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry	14.93	Call	14.93120	14.93120	15.32420	15.32420		19.22	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	41.82550	0.04183	8.66710	0.00867	41.826	19.61	0.18	0.00	0	1,000.00
\$ / R	On 15/06/2016	Any day expiry			14.93410	14.93410	15.32730	15.32730		19.38	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry			14.94000	14.94000	15.33350	15.33350		19.41	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry	15.17	Call	110.88140	0.11088	0.00000	0.00000	110.881	19.74	0.33	25,335,570.00	5,000	2,500.00
\$ / R	On 17/06/2016	Any day expiry	15.60	Put	688.88760	0.68889	395.41250	0.39541	688.888	20.36	0.89	0.00	0	15,000.00
\$ / R	On 17/06/2016	Any day expiry	15.61	Call	27.90170	0.02790	126.00070	0.12600	27.902	20.38	0.11	0.00	0	2,500.00
\$ / R	On 21/06/2016	Any day expiry			14.95200	14.95200	15.34580	15.34580		18.99	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	80.22790	0.08023	29.71220	0.02971	80.228	18.75	0.24	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			14.96100	14.96100	15.35500	15.35500		19.26	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	380.08450	0.38008	196.59890	0.19660	380.084	19.67	0.62	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	5.22350	0.00522	22.64760	0.02265	5.224	22.84	0.02	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			14.97290	14.97290	15.36730	15.36730		18.99	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	0.05300	0.00005	0.05870	0.00006	0.053	27.72	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	6.77650	0.00678	2.65050	0.00265	6.776	21.36	0.02	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	119.42470	0.11942	51.63440	0.05163	119.425	18.79	0.27	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	8.77150	0.00877	34.94250	0.03494	8.771	22.05	0.03	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	4.25620	0.00426	15.68460	0.01568	4.256	23.70	0.01	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			14.97590	14.97590	15.37040	15.37040		19.06	0.00	0.00	0	0.00
\$ / R	On 30/06/2016	Any day expiry			14.97890	14.97890	15.37340	15.37340		19.11	0.00	15,019.70	1	1,013.00
\$ / R	On 01/07/2016	Any day expiry			14.98190	14.98190	15.37650	15.37650		19.17	0.00	0.00	0	0.00
\$ / R	On 01/07/2016	Any day expiry	15.68	Put	789.78930	0.78979	515.96690	0.51597	789.789	20.60	0.79	0.00	0	18,400.00
\$ / R	On 01/07/2016	Any day expiry	15.85	Call	66.26980	0.06627	163.99180	0.16399	66.270	20.90	0.16	0.00	0	18,400.00
\$ / R	On 05/07/2016	Any day expiry			14.99390	14.99390	15.38880	15.38880		18.98	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	152.30490	0.15230	73.21210	0.07321	152.305	18.65	0.30	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry			15.01480	15.01480	15.41030	15.41030		18.95	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	15.54	Put	701.46680	0.70147	460.60470	0.46060	701.467	20.01	0.70	0.00	0	12,000.00
\$ / R	On 15/07/2016	Any day expiry			15.02380	15.02380	15.41950	15.41950		19.05	0.00	0.00	0	370.00
\$ / R	On 26/07/2016	Any day expiry			15.05670	15.05670	15.45330	15.45330		18.97	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,612.88180	1.61288	1,279.76180	1.27976	1,612.882	21.75	0.88	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	9.41610	0.00942	20.35010	0.02035	9.416	24.24	0.02	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.05970	15.05970	15.45640	15.45640		19.00	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	1.16620	0.00117	0.70090	0.00070	1.166	23.95	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	23.54450	0.02354	15.48560	0.01549	23.544	18.43	0.05	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	37.32200	0.03732	75.60740	0.07561	37.322	22.57	0.07	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	24.95750	0.02496	51.92460	0.05192	24.958	23.06	0.05	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			15.06270	15.06270	15.45950	15.45950		19.01	0.00	0.00	0	265.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R		On 29/07/2016	Any day expiry		15.06570	15.06570	15.46260	15.46260		19.04	0.00	2,990,532.60	198	1,522.00
\$ / R		On 05/08/2016	Any day expiry		15.08670	15.08670	15.48410	15.48410		19.01	0.00	0.00	0	1,900.00
\$ / R	15.00	On 05/08/2016	Any day expiry	Put	419.34700	0.41935	271.05030	0.27105	419.347	18.97	0.45	0.00	0	5,000.00
\$ / R		On 11/08/2016	Any day expiry		15.10460	15.10460	15.50250	15.50250		19.04	0.00	0.00	0	0.00
\$ / R	12.70	On 11/08/2016	Any day expiry	Put	11.03840	0.01104	7.75240	0.00775	11.038	20.65	0.02	0.00	0	2,000.00
\$ / R	15.52	On 11/08/2016	Any day expiry	Call	331.45160	0.33145	511.20560	0.51121	331.452	19.74	0.39	0.00	0	2,000.00
\$ / R		On 15/08/2016	Any day expiry		15.11650	15.11650	15.51480	15.51480		18.98	0.00	0.00	0	105.00
\$ / R		On 16/08/2016	Any day expiry		15.11950	15.11950	15.51790	15.51790		19.01	0.00	0.00	0	0.00
\$ / R	15.81	On 16/08/2016	Any day expiry	Call	271.27000	0.27127	422.46780	0.42247	271.270	20.18	0.32	0.00	0	10,000.00
\$ / R		On 17/08/2016	Any day expiry		15.12250	15.12250	15.52090	15.52090		19.04	0.00	0.00	0	0.00
\$ / R	15.84	On 17/08/2016	Any day expiry	Put	986.07480	0.98607	736.68080	0.73668	986.075	20.25	0.68	0.00	0	5,000.00
\$ / R	17.39	On 17/08/2016	Any day expiry	Call	62.76840	0.06277	108.46420	0.10846	62.768	22.79	0.09	0.00	0	5,000.00
\$ / R		On 18/08/2016	Any day expiry		15.12550	15.12550	15.52400	15.52400		19.12	0.00	0.00	0	0.00
\$ / R	16.01	On 18/08/2016	Any day expiry	Call	234.07330	0.23407	367.03270	0.36703	234.073	20.56	0.28	0.00	0	5,000.00
\$ / R		On 23/08/2016	Any day expiry		15.14040	15.14040	15.53940	15.53940		19.10	0.00	0.00	0	0.00
\$ / R	16.31	On 23/08/2016	Any day expiry	Call	194.82520	0.19483	305.90660	0.30591	194.825	21.02	0.24	0.00	0	10,000.00
\$ / R		On 26/08/2016	Any day expiry		15.14930	15.14930	15.54860	15.54860		19.16	0.00	0.00	0	0.00
\$ / R	11.80	On 26/08/2016	Any day expiry	Put	3.97930	0.00398	2.96670	0.00297	3.979	22.24	0.01	0.00	0	250.00
\$ / R	13.50	On 26/08/2016	Any day expiry	Put	53.84430	0.05384	35.58910	0.03559	53.844	18.48	0.09	0.00	0	150.00
\$ / R	17.70	On 26/08/2016	Any day expiry	Call	62.34740	0.06235	104.58970	0.10459	62.347	23.21	0.09	0.00	0	250.00
\$ / R	17.93	On 26/08/2016	Any day expiry	Call	51.33360	0.05133	86.80530	0.08681	51.334	23.56	0.07	0.00	0	150.00
\$ / R		On 29/08/2016	Any day expiry		15.15820	15.15820	15.55780	15.55780		19.05	0.00	0.00	0	2,467.00
\$ / R		On 06/09/2016	Any day expiry		15.18210	15.18210	15.58240	15.58240		19.06	0.00	0.00	0	0.00
\$ / R		On 08/09/2016	Any day expiry		15.18800	15.18800	15.58860	15.58860		19.18	0.00	0.00	0	0.00
\$ / R	13.78	On 08/09/2016	Any day expiry	Put	98.73930	0.09874	65.08540	0.06509	98.739	18.10	0.13	0.00	0	36,130.00
\$ / R	17.30	On 08/09/2016	Any day expiry	Call	116.92900	0.11693	183.73890	0.18374	116.929	22.49	0.14	0.00	0	36,130.00
\$ / R		On 09/09/2016	Any day expiry		15.19110	15.19110	15.59170	15.59170		19.20	0.00	0.00	0	0.00
\$ / R		On 13/09/2016	Any day expiry		15.20330	15.20330	15.60430	15.60430		19.19	0.00	0.00	0	0.00
\$ / R	14.95	On 13/09/2016	Any day expiry	Put	473.92970	0.47393	331.74480	0.33174	473.930	18.91	0.41	0.00	0	1,000.00
\$ / R	18.71	On 13/09/2016	Any day expiry	Call	50.00800	0.05001	74.87760	0.07488	50.008	24.83	0.06	0.00	0	1,000.00
\$ / R		On 15/09/2016	Any day expiry		15.20940	15.20940	15.61050	15.61050		19.24	0.00	0.00	0	259.00
\$ / R		On 19/09/2016	Foreign Exchange Future		15.22160	15.22160	15.62310	15.62310		19.22	0.00	4,090,622,340.80	268,738	362,579.00
\$ / R	13.24	On 19/09/2016	Foreign Exchange Future	Put	51.55390	0.05155	32.93800	0.03294	51.554	18.55	0.07	0.00	0	405.00
\$ / R	13.70	On 19/09/2016	Foreign Exchange Future	Put	99.19780	0.09920	66.72740	0.06673	99.198	18.11	0.13	986,691.22	560	2,800.00
\$ / R	14.20	On 19/09/2016	Foreign Exchange Future	Put	203.00420	0.20300	133.81750	0.13382	203.004	18.29	0.22	0.00	0	2,000.00
\$ / R	14.50	On 19/09/2016	Foreign Exchange Future	Put	294.28000	0.29428	200.49850	0.20050	294.280	18.43	0.29	0.00	0	47,500.00
\$ / R	14.60	On 19/09/2016	Foreign Exchange Future	Call	953.36200	0.95336	1,250.25870	1.25026	953.362	18.54	0.68	0.00	0	1,000.00
\$ / R	14.60	On 19/09/2016	Foreign Exchange Future	Put	331.76200	0.33176	227.15870	0.22716	331.762	18.54	0.32	0.00	0	65.00
\$ / R	14.70	On 19/09/2016	Foreign Exchange Future	Put	372.02100	0.37202	256.16580	0.25617	372.021	18.66	0.35	2,841,056.46	560	2,800.00
\$ / R	15.00	On 19/09/2016	Foreign Exchange Future	Call	730.99710	0.73100	984.42160	0.98442	730.997	18.99	0.58	0.00	0	1,300.00
\$ / R	15.00	On 19/09/2016	Foreign Exchange Future	Put	509.39710	0.50940	361.32160	0.36132	509.397	18.99	0.42	0.00	0	65.00
\$ / R	15.60	On 19/09/2016	Foreign Exchange Future	Put	859.91240	0.85991	648.95520	0.64896	859.912	19.82	0.57	0.00	0	1,000.00
\$ / R	15.70	On 19/09/2016	Foreign Exchange Future	Put	927.03420	0.92703	706.27750	0.70628	927.034	19.98	0.59	0.00	0	635.00
\$ / R	16.51	On 19/09/2016	Foreign Exchange Future	Call	253.12330	0.25312	367.79820	0.36780	253.123	21.28	0.26	0.00	0	15,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	231.11070	0.23111	337.35900	0.33736	231.111	21.50	0.24	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	227.90360	0.22790	332.90590	0.33291	227.904	21.53	0.23	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	221.63340	0.22163	324.18020	0.32418	221.633	21.59	0.23	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	178.39100	0.17839	265.76050	0.26576	178.391	22.02	0.19	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	124.67680	0.12468	189.86900	0.18987	124.677	22.72	0.14	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	108.23910	0.10824	165.76710	0.16577	108.239	23.00	0.12	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	40.00460	0.04000	55.86140	0.05586	40.005	26.69	0.05	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry	15.24900		15.24900	15.24900	15.65130	15.65130		19.38	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	6.63190	0.00663	5.56870	0.00557	6.632	20.46	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	84.46080	0.08446	55.15380	0.05515	84.461	18.35	0.11	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	89.80870	0.08981	135.02500	0.13502	89.809	23.76	0.10	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	82.40260	0.08240	122.22330	0.12222	82.403	24.07	0.09	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	15.33440		15.33440	15.33440	15.73920	15.73920		19.59	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	8.80360	0.00880	7.34550	0.00735	8.804	19.41	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	106.76600	0.10677	67.51490	0.06751	106.766	18.18	0.12	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	114.10710	0.11411	153.15740	0.15316	114.107	24.61	0.11	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	110.67560	0.11068	146.91640	0.14692	110.676	24.78	0.10	0.00	0	150.00
\$ / R	On 07/11/2016	Any day expiry	15.37100		15.37100	15.37100	15.77680	15.77680		19.60	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	558.64100	0.55864	412.91380	0.41291	558.641	19.12	0.39	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	458.01950	0.45802	605.30600	0.60531	458.019	21.04	0.35	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry	15.40150		15.40150	15.40150	15.80820	15.80820		19.69	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	86.20770	0.08621	50.20820	0.05021	86.208	17.85	0.09	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	929.79980	0.92980	730.69050	0.73069	929.800	19.96	0.51	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	342.14310	0.34214	452.20860	0.45221	342.143	22.12	0.27	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry	15.43500		15.43500	15.43500	15.84270	15.84270		19.72	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	10.96850	0.01097	9.41040	0.00941	10.968	18.42	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	126.99870	0.12700	76.57770	0.07658	126.999	17.88	0.13	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	141.53330	0.14153	178.60580	0.17861	141.533	25.56	0.11	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry	15.48420		15.48420	15.48420	15.89340	15.89340		19.76	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.49990		15.49990	15.49990	15.90950	15.90950		19.80	0.00	114,373,762.10	7,379	74,610.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	12.38160	0.01238	10.59510	0.01060	12.382	17.96	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	101.31780	0.10132	61.07060	0.06107	101.318	17.84	0.10	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	121.39460	0.12139	75.23110	0.07523	121.395	17.97	0.12	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	147.92330	0.14792	94.42280	0.09442	147.923	18.12	0.13	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	189.27590	0.18928	125.22020	0.12522	189.276	18.32	0.16	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	259.65790	0.25966	183.74370	0.18374	259.658	18.45	0.21	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	315.44420	0.31544	229.69010	0.22969	315.444	18.54	0.24	0.00	0	125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.23	Put	324.44930	0.32445	236.88610	0.23689	324.449	18.55	0.24	3,292,142.62	952	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	414.44680	0.41445	308.73040	0.30873	414.447	18.70	0.29	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	465.69770	0.46570	347.98670	0.34799	465.698	18.84	0.31	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	494.74620	0.49475	370.41640	0.37042	494.746	18.92	0.33	3,831,668.64	800	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	537.99930	0.53800	404.03930	0.40404	537.999	19.03	0.34	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	587.94730	0.58795	444.71180	0.44471	587.947	19.15	0.36	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	621.00660	0.62101	472.67170	0.47267	621.007	19.23	0.38	0.00	0	1,700.00

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	15.00	Put	630.63290		0.63063		480.84180	0.48084	630.633	19.25	0.38	5,982,423.90	1,000	28,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	731.25520		0.73126		566.97570	0.56698	731.255	19.47	0.42	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	736.49120		0.73649		571.48950	0.57149	736.491	19.48	0.42	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	939.49430		0.93949	1,170.53860	1.17054	939.494	19.69	0.55	0.00	0	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	839.59430		0.83959	661.03860	0.66104	839.594	19.69	0.45	0.00	0	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	896.55180		0.89655	710.98260	0.71098	896.552	19.80	0.47	0.00	0	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	896.45180		0.89645	1,120.48260	1.12048	896.452	19.80	0.53	0.00	0	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	938.05700		0.93806	747.06920	0.74707	938.057	19.89	0.48	0.00	0	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,005.02350		1.00502	805.63630	0.80564	1,005.024	20.03	0.50	994,071,255.20	127,026	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,080.43760		1.08044	872.04350	0.87204	1,080.438	20.19	0.52	0.00	0	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.81	Put	1,086.83150		1.08683	877.69630	0.87770	1,086.831	20.20	0.52	15,771,561.04	1,904	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.86	Put	1,119.04160		1.11904	906.21630	0.90622	1,119.042	20.26	0.53	0.00	0	0	22,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,211.67380		1.21167	988.85920	0.98886	1,211.674	20.45	0.55	0.00	0	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,349.98290		1.34998	1,112.90370	1.11290	1,349.983	20.73	0.59	0.00	0	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,545.55880		1.54556	1,290.47430	1.29047	1,545.559	21.12	0.62	0.00	0	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,590.30410		1.59030	1,331.71040	1.33171	1,590.304	21.20	0.63	0.00	0	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	555.21620		0.55522	705.07060	0.70507	555.216	21.23	0.37	0.00	0	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,711.74420		1.71174	1,444.12870	1.44413	1,711.744	21.43	0.65	0.00	0	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	472.34400		0.47234	603.68280	0.60368	472.344	21.72	0.32	0.00	0	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	463.92630		0.46393	593.43050	0.59343	463.926	21.77	0.32	0.00	0	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	461.85060		0.46185	590.89720	0.59090	461.851	21.78	0.31	0.00	0	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	363.59470		0.36359	468.61020	0.46861	363.595	22.49	0.26	253,912,843.02	63,513	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	339.18630		0.33919	437.56380	0.43756	339.186	22.69	0.24	0.00	0	0	22,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	334.82060		0.33482	431.99540	0.43200	334.821	22.73	0.24	0.00	0	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	293.32550		0.29333	378.90070	0.37890	293.325	23.14	0.21	0.00	0	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.03	Call	289.63710		0.28964	374.16560	0.37417	289.637	23.18	0.21	3,609,907.17	952	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	286.00310		0.28600	369.49750	0.36950	286.003	23.22	0.21	0.00	0	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	281.24310		0.28124	363.37730	0.36338	281.243	23.27	0.20	0.00	0	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	247.57880		0.24758	314.49740	0.31450	247.579	23.87	0.18	0.00	0	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	216.36450		0.21636	265.41660	0.26542	216.365	24.75	0.16	0.00	0	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	210.77040		0.21077	258.06700	0.25807	210.770	24.93	0.15	0.00	0	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	209.56080		0.20956	256.47570	0.25648	209.561	24.97	0.15	0.00	0	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	200.84880		0.20085	245.02110	0.24502	200.849	25.27	0.15	0.00	0	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	195.37880		0.19538	237.82840	0.23783	195.379	25.47	0.14	0.00	0	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	173.72250		0.17372	209.34040	0.20934	173.723	26.38	0.13	0.00	0	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	171.58540		0.17159	206.52710	0.20653	171.585	26.48	0.12	0.00	0	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	166.31500		0.16631	203.23610	0.20324	166.315	26.48	0.12	0.00	0	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	154.57570		0.15458	195.89480	0.19589	154.576	26.48	0.11	0.00	0	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	144.35690		0.14436	189.48330	0.18948	144.357	26.48	0.11	0.00	0	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	138.37940		0.13838	185.71990	0.18572	138.379	26.48	0.10	0.00	0	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	128.46180		0.12846	179.44600	0.17945	128.462	26.48	0.10	0.00	0	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	124.41470		0.12441	176.43580	0.17644	124.415	26.48	0.10	0.00	0	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	92.93360		0.09293	134.36090	0.13436	92.934	26.48	0.07	0.00	0	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	87.98480		0.08798	127.66330	0.12766	87.985	26.48	0.07	0.00	0	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	77.09050	0.07709	112.82520	0.11283	77.091	26.48	0.06	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	74.57080	0.07457	109.37350	0.10937	74.571	26.48	0.06	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.76270	15.76270	16.18020	16.18020		20.08	0.00	8,511,858.00	540	8,284.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	806.54320	0.80654	646.72630	0.64673	806.543	19.44	0.39	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	875.28700	0.87529	703.45840	0.70346	875.287	19.60	0.41	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,067.87350	1.06787	873.94360	0.87394	1,067.874	20.02	0.46	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,091.70010	1.09170	895.37750	0.89538	1,091.700	20.07	0.46	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,763.64560	1.76365	1,511.99660	1.51200	1,763.646	21.27	0.59	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	441.52180	0.44152	541.80460	0.54180	441.522	23.28	0.25	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	440.10720	0.44011	540.07690	0.54008	440.107	23.29	0.25	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	371.22530	0.37123	453.15440	0.45315	371.225	23.99	0.22	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	338.68730	0.33869	403.90910	0.40391	338.687	24.62	0.20	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	184.43840	0.18444	244.36050	0.24436	184.438	26.49	0.11	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.04150	16.04150	16.46830	16.46830		20.40	0.00	0.00	0	9,801.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,167.77260	1.16777	976.45980	0.97646	1,167.773	20.07	0.43	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	513.95060	0.51395	596.66680	0.59667	513.951	24.64	0.24	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.08250	16.08250	16.51500	16.51500		20.77	0.00	578,970.00	36	70.00
\$ / R	On 18/12/2017	Foreign Exchange Future			16.12360	16.12360	16.56160	16.56160		20.94	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			16.16460	16.16460	16.60830	16.60830		20.99	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.26710	16.26710	16.72540	16.72540		21.09	0.00	16,267,100.00	1,000	70.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.92830	14.92830	15.32110	15.32110		18.91	0.00	388,135.80	26	636.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.22160	15.22160	15.62310	15.62310		19.22	0.00	4,794,804.00	315	370.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.49990	15.49990	15.90950	15.90950		19.80	0.00	46,499.70	3	59.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.76270	15.76270	16.18020	16.18020		20.08	0.00	0.00	0	51.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.59190	21.59190	22.23770	22.23770		17.51	0.00	610,165,502.10	28,259	43,956.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	0.18120	0.00018	4.31070	0.00431	0.181	26.97	0.00	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	0.07140	0.00007	0.04900	0.00005	0.071	41.88	0.00	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			21.98260	21.98260	22.64030	22.64030		20.91	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	567.07100	0.56707	360.79330	0.36079	567.071	20.72	0.35	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	112.24640	0.11225	174.79550	0.17480	112.246	23.41	0.10	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.03410	22.03410	22.69310	22.69310		20.69	0.00	610,697,115.60	27,716	57,148.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	783.10090	0.78310	1,085.47410	1.08547	783.101	20.98	0.45	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	188.07330	0.18807	281.77240	0.28177	188.073	22.87	0.14	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.45870	22.45870	23.13130	23.13130		19.84	0.00	112,293.50	5	152.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	45.59780	0.04560	41.10970	0.04111	45.598	20.84	0.03	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	90.34370	0.09034	56.06610	0.05607	90.344	18.66	0.06	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	782.79880	0.78280	569.57520	0.56958	782.799	19.31	0.34	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,633.41950	1.63342	1,269.23090	1.26923	1,633.420	20.18	0.54	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	663.55080	0.66355	864.35180	0.86435	663.551	21.17	0.32	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	285.96690	0.28597	381.47630	0.38148	285.967	22.76	0.16	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			22.86550	22.86550	23.54730	23.54730		19.63	0.00	0.00	0	50.00
£ / R	On 25/04/2017	Any day expiry			23.07770	23.07770	23.76660	23.76660		19.60	0.00	0.00	0	73.00

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 19/06/2017	Foreign Exchange Future			23.30560		23.30560		23.99790	23.99790			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			23.43290		23.43290		24.09570	24.09570		18.98	0.00	0.00	0	520.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13914		0.13914		0.14339	0.14339		23.20	0.00	1,113.12	8	4,799.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14236		0.14236		0.14672	0.14672		21.35	0.00	0.00	0	1,183.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14552		0.14552		0.14998	0.14998		20.93	0.00	0.00	0	6,041.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14857		0.14857		0.15313	0.15313		21.05	0.00	0.00	0	104.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15194		0.15194		0.15660	0.15660		21.10	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.96500		16.96500		17.36160	17.36160		18.47	0.00	10,772,775.00	635	103,774.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	0.02590		0.00003		0.03840	0.00004	0.026	35.36	0.00	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	1.62400		0.00162		1.88630	0.00189	1.624	23.68	0.01	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,009.22050		1.00922		1,404.63550	1.40464	1,009.221	22.01	0.98	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	60.41260		0.06041		17.73840	0.01774	60.413	19.46	0.23	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	191.99470		0.19199		73.45360	0.07345	191.995	18.54	0.53	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	832.82910		0.83283		493.70250	0.49370	832.829	19.69	0.96	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	0.04530		0.00005		0.35290	0.00035	0.045	32.27	0.00	0.00	0	3,500.00
€ / R	On 30/06/2016	Any day expiry			17.02900		17.02900		17.42720	17.42720		19.59	0.00	0.00	0	74.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.35840		17.35840		17.76460	17.76460		19.51	0.00	6,769,776.00	390	20,372.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	900.85830		0.90086		1,172.97540	1.17298	900.858	19.25	0.60	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.73730		17.73730		18.15160	18.15160		19.42	0.00	0.00	0	12,558.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	608.50330		0.60850		494.19760	0.49420	608.503	19.18	0.34	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	221.75310		0.22175		257.09350	0.25709	221.753	24.95	0.14	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.10180		18.10180		18.52550	18.52550		20.03	0.00	0.00	0	4,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			18.49810		18.49810		18.93080	18.93080		20.28	0.00	0.00	0	0.00
€ / R	On 18/09/2017	Foreign Exchange Future			18.59400		18.59400		19.03400	19.03400		20.51	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.88574		101.88574		102.77085	102.77085			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.10525		99.10525		100.02693	100.02693			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			97.97830		97.97830		98.92744	98.92744			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.10403		100.10403		100.11683	100.11683			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.10866		100.10866		100.13713	100.13713			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.83320		99.83320		99.88541	99.88541			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.42987		100.42987		100.54418	100.54418			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.86857		99.86857		100.00841	100.00841			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.71169		99.71169		99.87565	99.87565			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.24507		100.24507		100.68977	100.68977			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			99.73039		99.73039		100.19639	100.19639			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			99.18401		99.18401		99.67387	99.67387			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			486.40600		486.40600		483.62000	483.62000			0.00	0.00	0	27.00



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
AL37	On 03/11/2016	Index Future		495.75100	495.75100		492.91500	492.91500			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future		560.81900	560.81900		555.70000	555.70000			0.00	0.00	0	11.00
AL7T	On 03/11/2016	Index Future		571.59300	571.59300		566.38100	566.38100			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future		510.53200	510.53200		506.38900	506.38900			0.00	0.00	0	717.00
ALBI	On 03/11/2016	Index Future		520.34000	520.34000		516.12200	516.12200			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future		530.77800	530.77800		526.48800	526.48800			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future		11.00640	11.00640		11.22020	11.22020		15.22	0.00	1,100,640.00	100	6,948.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future		11.18390	11.18390		11.40180	11.40180		15.33	0.00	0.00	0	5,868.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		11.35570	11.35570		11.57720	11.57720		15.76	0.00	227,114.00	20	1,029.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		11.52050	11.52050		11.74650	11.74650		15.96	0.00	0.00	0	4,685.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		11.69570	11.69570		11.92630	11.92630		16.22	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		11.69860	11.69860		11.93420	11.93420		16.66	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future		11.62540	11.62540		11.82580	11.82580		15.60	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future		11.85490	11.85490		12.06000	12.06000		15.76	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		12.07480	12.07480		12.28410	12.28410		16.18	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		12.28470	12.28470		12.49820	12.49820		16.40	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future		15.36930	15.36930		15.66800	15.66800		17.61	0.00	0.00	0	5,055.00
CHF / R	On 19/09/2016	Foreign Exchange Future		15.74840	15.74840		16.05370	16.05370		19.21	0.00	0.00	0	0.00
CHF / R	On 19/12/2016	Foreign Exchange Future		16.11710	16.11710		16.42820	16.42820		19.93	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future		16.47050	16.47050		16.78490	16.78490		20.63	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future		2.27350	2.27350		2.33860	2.33860		18.42	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future		2.30920	2.30920		2.37500	2.37500		18.37	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.33940	2.33940		2.40590	2.40590		19.00	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.36640	2.36640		2.43400	2.43400		19.31	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.28510	2.28510		2.33840	2.33840		19.23	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.33940	2.33940		2.39400	2.39400		19.70	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.39200	2.39200		2.44840	2.44840		20.32	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		131.66742	131.66742		131.38534	131.38534			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future		132.51617	132.51617		132.22960	132.22960			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

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
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	10.57712		78.90267		10.68536	78.21840					0.00	14,991,507.30	190	8,837.00
ES33	On 03/11/2016	Bond Future	10.65939		76.60973		10.77113	75.91296					0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.73782		78.14762		10.85309	77.43839					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	10.72678		83.11342		10.82479	82.41003					0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	10.80770		80.43062		10.90890	79.71441					0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000					0.00	0.00	0	0.00
GOVI	On 04/08/2016	GOVI	508.98500		508.98500		504.99300	504.99300					0.00	10,179,700.00	2	448.00
GOVI	On 03/11/2016	GOVI	518.76300		518.76300		514.69900	514.69900					0.00	0.00	0	127.00
GOVI	On 02/02/2017	GOVI	529.16900		529.16900		525.03600	525.03600					0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	1.92210		1.92210		1.97160	1.97160				18.92	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.96240		1.96240		2.01320	2.01320				18.82	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.99910		1.99910		2.05090	2.05090				19.40	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.03280		2.03280		2.08570	2.08570				19.73	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	126.90225		126.90225		126.68970	126.68970					0.00	0.00	0	3,004.00
I2025	On 03/11/2016	Bond Future	129.32458		129.32458		129.10883	129.10883					0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000					0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000					0.00	0.00	0	0.00
I2033	On 04/08/2016	Bond Future	106.79038		106.79038		106.78078	106.78078					0.00	0.00	0	4,124.00
I2033	On 03/11/2016	Bond Future	107.80960		107.80960		107.80045	107.80045					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	132.85877		132.85877		132.84672	132.84672					0.00	0.00	0	22,289.00
I2038	On 03/11/2016	Bond Future	135.39470		135.39470		135.38329	135.38329					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	132.47577		132.47577		132.46368	132.46368					0.00	0.00	0	16,296.00
I2046	On 03/11/2016	Bond Future	133.49878		133.49878		133.48719	133.48719					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			142.50244		142.50244		142.48925	142.48925			0.00	0.00	0	20,765.00
I2050	On 03/11/2016	Bond Future			145.22250		145.22250		145.20990	145.20990			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			246.36100		246.36100		245.94700	245.94700			0.00	0.00	0	1,077.00
IGOV	On 03/11/2016	Index Future			251.11400		251.11400		250.69500	250.69500			0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future			256.17100		256.17100		255.74900	255.74900			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future			667.90200		667.90200		666.90600	666.90600			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future			680.65100		680.65100		679.63600	679.63600			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		0.15150	0.15150			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.14720		0.14720		0.15140	0.15140			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14650		0.14650		0.15160	0.15160			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14650		0.14650		0.15220	0.15220			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.07500		0.07500		0.07690	0.07690			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.05450		0.05450		0.05540	0.05540			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.05180		0.05180		0.05230	0.05230			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.05030		0.05030		0.05090	0.05090			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.36090		10.36090		10.62810	10.62810		16.71	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.51540		10.51540		10.78670	10.78670		16.45	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.66520		10.66520		10.94010	10.94010		16.92	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.80870		10.80870		11.08860	11.08860		17.29	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.36950		1.36950		1.38550	1.38550			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.38640		1.38640		1.40260	1.40260			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.40140		1.40140		1.41790	1.41790			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.41310		1.41310		1.42980	1.42980			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			1.13640		1.13640		1.13320	1.13320			0.00	0.00	0	13,410.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.14040		1.14040		1.13710	1.13710			0.00	0.00	0	25.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.14430		1.14430		1.14090	1.14090			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.14840		1.14840		1.14490	1.14490			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			9.08192		110.80588		9.23137	109.75984		10.81	0.00	37,784,805.08	341	102,062.00
R186	On 04/08/2016	Bond Future	8.85	Call	1,185.89000		1.18589		879.62000	0.87962	1,185.890	10.60	0.37	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	1,321.53000		1.32153		987.81000	0.98781	1,321.530	10.62	0.40	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.25	Put	1,366.66000		1.36666		1,871.11000	1.87111	1,366.660	10.73	0.39	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	2,753.83000		2.75383		2,182.15000	2.18215	2,753.830	10.75	0.63	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	2,974.09000		2.97409		2,372.72000	2.37272	2,974.090	10.76	0.66	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	992.57000		0.99257		1,408.08000	1.40808	992.570	10.78	0.31	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	625.82000		0.62582		933.11000	0.93311	625.820	10.87	0.22	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	222.44000		0.22244		368.63000	0.36863	222.440	11.11	0.09	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.13114		112.91196		9.28642	111.84687		10.50	0.00	0.00	0	10.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,240.48000		3.24048		2,726.69000	2.72669	3,240.480	10.40	0.54	86,571,493.64	1,425	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,004.20000		4.00420		3,413.82000	3.41382	4,004.200	10.47	0.61	195,975,736.34	2,850	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	1,554.73000		1.55473		1,935.45000	1.93545	1,554.730	10.59	0.31	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	1,455.58000		1.45558		1,819.35000	1.81935	1,455.580	10.62	0.29	0.00	0	5,000.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/08/2016	Bond Future			297.92781		297.92781		297.90224	297.90224			0.00	0.00	0	1,878.00
R197	On 03/11/2016	Bond Future			303.61442		303.61442		303.59033	303.59033			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			247.61257		247.61257		246.24279	246.24279		8.51	0.00	0.00	0	37,856.00
R202	On 03/11/2016	Bond Future			252.33886		252.33886		250.94470	250.94470			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			8.88323		97.88485		9.03368	97.17800		8.06	0.00	0.00	0	11,289.00
R2023	On 03/11/2016	Bond Future			8.93957		95.81409		9.09753	95.09443		8.09	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future			8.98614		97.73719		9.15216	97.00498		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			7.75929		103.81258		7.91023	103.65598		1.32	0.00	0.00	0	58,097.00
R203	On 03/11/2016	Bond Future			7.75567		101.61385		7.95137	101.45495		1.12	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			7.62204		103.65350		7.89894	103.49346		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

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 04/08/2016	Bond Future		9.45992	89.22238		9.59353	88.30211			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future		9.50999	90.91850		9.64790	89.98128			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		9.56370	92.40642		9.70223	91.38916		14.29	0.00	0.00	0	11,433.00
R2032	On 03/11/2016	Bond Future		9.61666	90.00394		9.75955	88.96791		14.61	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		9.66242	91.81076		9.80966	90.75579		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		9.63652	97.39885		9.74427	96.52855			0.00	0.00	0	5,505.00
R2035	On 03/11/2016	Bond Future		9.68942	94.74817		9.80042	93.86190			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		9.70918	89.55975		9.80677	88.77748		16.37	0.00	0.00	0	40,983.00
R2037	On 03/11/2016	Bond Future		9.75886	91.26223		9.85925	90.46569		16.02	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		9.80241	88.83734		9.90560	88.02666		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		8.19746	100.66043		8.33822	100.36455		3.17	0.00	0.00	0	35,129.00
R204	On 03/11/2016	Bond Future		8.24739	102.57372		8.40577	102.27289		2.82	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		8.26433	100.59022		8.44446	100.28539		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		9.76932	93.20351		9.87201	92.32591		16.99	0.00	0.00	0	812.00
R2040	On 03/11/2016	Bond Future		9.81931	94.97524		9.92493	94.08157		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		9.78312	90.43794		9.88065	89.59813		17.62	0.00	54,262,764.00	600	19,051.00
R2044	On 03/11/2016	Bond Future		9.83156	92.15708		9.93180	91.30202		17.26	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		9.87424	89.62499		9.97720	88.75453		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		9.77466	93.90090		9.87207	93.04483		17.31	0.00	9,390,090.00	100	59,571.00
R2048	On 03/11/2016	Bond Future		9.82474	91.24705		9.92489	90.37543		17.78	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future		9.86997	93.07867		9.97287	92.19129		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		8.48180	96.90308		8.63572	96.46432		4.66	0.00	0.00	0	76,765.00
R207	On 02/02/2017	Bond Future		8.57195	97.08345		8.75416	96.63004		4.22	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,779.75000	1.77975	1,524.76000	1.52476	1,779.750	4.21	0.61	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			8.63734		95.32938		8.78401	94.80404		6.10	0.00	3,527,187.06	37	48,608.00
R208	On 03/11/2016	Bond Future			8.69342		93.73860		8.84965	93.20388		6.00	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.73432		95.62021		8.90097	95.07663		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			9.58391		72.98575		9.69145	72.26439		16.35	0.00	0.00	0	54,880.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,332.76000		1.33276	1,103.15000	1.10315	1,332.760		16.07	0.41	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,944.63000		1.94463	1,636.76000	1.63676	1,944.630		16.16	0.52	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	1,523.06000		1.52306	1,896.16000	1.89616	1,523.060		16.21	0.42	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	422.02000		0.42202	584.98000	0.58498	422.020		16.59	0.16	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,580.19000		6.58019	5,950.47000	5.95047	6,580.190		16.85	0.92	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.63011		71.22233		9.74061	70.48775		16.80	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	1,430.83000		1.43083	1,676.06000	1.67606	1,430.830		17.01	0.28	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.66982		72.65210		9.78322	71.90425		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			188.00417		188.00417		187.60503	187.60503			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			189.31017		189.31017		188.90479	188.90479			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			139.90397		139.90397		139.94049	139.94049			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future			142.57446		142.57446		142.61264	142.61264			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			145.84048		145.84048		145.94289	145.94289			0.00	0.00	0	4,218.00
R212	On 03/11/2016	Bond Future			148.62434		148.62434		148.72972	148.72972			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			9.48508		83.69362		9.61838	82.80651		14.12	0.00	0.00	0	44,353.00
R213	On 03/11/2016	Bond Future			9.53599		81.73352		9.67339	80.83009		14.46	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.58107		83.37407		9.72266	82.45412		14.21	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	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			9.70308		73.08456		9.80038	72.41028		16.97	0.00	0.00	0	30,112.00
R214	On 04/08/2016	Bond Future	8.55	Call	87.19000		0.08719		70.34000	0.07034	87.190	16.49	0.04	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	862.31000		0.86231		720.21000	0.72021	862.310	16.63	0.29	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,557.78000		4.55778		4,070.83000	4.07083	4,557.780	17.23	0.80	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,873.74000		9.87374		9,224.01000	9.22401	9,873.740	17.85	0.98	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future			9.75083		71.17649		9.85077	70.48988		17.48	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future			9.79366		72.60517		9.89624	71.90613		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			26,419.98000		26,419.98000		27,120.64000	27,120.64000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future			26,959.71000		26,959.71000		27,674.42000	27,674.42000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			27,466.74000		27,466.74000		28,194.18000	28,194.18000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			10.99730		10.99730		11.26400	11.26400		16.48	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			11.19600		11.19600		11.46800	11.46800		16.50	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			11.38610		11.38610		11.66280	11.66280		16.96	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future			5.12640		5.12640		5.25150	5.25150		15.04	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			5.10670		5.10670		5.22940	5.22940		14.81	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future			5.09310		5.09310		5.21570	5.21570		15.30	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future			1.40900		1.40900		1.44740	1.44740			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future			1.34770		1.34770		1.38410	1.38410			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future			1.26890		1.26890		1.30390	1.30390			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future			1.22520		1.22520		1.25650	1.25650			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>													<b>11,308,008,912.63</b>	<b>820,796</b>	<b>4 328 493.00</b>	
<b>Grand Total:</b>													<b>11,308,008,912.63</b>	<b>820,796</b>	<b>4 328 493.00</b>	