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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 16/05/2016

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
<b>Derivatives</b>													
\$ / R	On 16/05/2016	Any day expiry	15.64500	15.64500		15.29840	15.29840		28.00	0.00	89,544,855.00	5,722	0.00
\$ / R	On 17/05/2016	Any day expiry	15.65240	15.65240		15.29840	15.29840		28.12	0.00	0.00	0	0.00
\$ / R	On 17/05/2016	Any day expiry	14.46	Put	0.04780	0.00005	3.25770	0.00326	0.048	46.01	0.00	0	1,000.00
\$ / R	On 17/05/2016	Any day expiry	15.15	Put	3.05030	0.00305	67.56240	0.06756	3.050	33.04	0.03	0	2,000.00
\$ / R	On 18/05/2016	Any day expiry	15.65240	15.65240		15.29840	15.29840		25.76	0.00	0.00	0	0.00
\$ / R	On 18/05/2016	Any day expiry	14.80	Put	2.23390	0.00223	22.37590	0.02238	2.234	35.19	0.02	0	15,000.00
\$ / R	On 18/05/2016	Any day expiry	15.26	Call	414.32320	0.41432	163.17860	0.16318	414.323	30.13	0.87	0	2,500.00
\$ / R	On 19/05/2016	Any day expiry	15.65240	15.65240		15.30140	15.30140		24.90	0.00	0.00	0	0.00
\$ / R	On 20/05/2016	Any day expiry	15.65550	15.65550		15.30430	15.30430		24.47	0.00	0.00	0	4,700.00
\$ / R	On 23/05/2016	Any day expiry	15.66470	15.66470		15.31320	15.31320		22.20	0.00	0.00	0	0.00
\$ / R	On 24/05/2016	Any day expiry	15.66780	15.66780		15.31620	15.31620		22.33	0.00	0.00	0	0.00
\$ / R	On 24/05/2016	Any day expiry	14.48	Put	3.59770	0.00360	9.34500	0.00935	3.598	25.30	0.02	0	1,000.00
\$ / R	On 25/05/2016	Any day expiry	15.67080	15.67080		15.31930	15.31930		22.43	0.00	0.00	0	285.00
\$ / R	On 27/05/2016	Any day expiry	15.67630	15.67630		15.32550	15.32550		22.56	0.00	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00020	0.00000	0.000	30.47	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	0.60880	0.00061	1.76040	0.00176	0.609	30.84	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 27/05/2016	Any day expiry	14.25	Put	4.79960	0.00480	11.47630	0.01148	4.800	26.51	0.02	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	94.16090	0.09416	41.69680	0.04170	94.161	23.66	0.25	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	24.49900	0.02450	11.60110	0.01160	24.499	25.47	0.08	0.00	0	150.00
\$ / R	On 30/05/2016	Any day expiry			15.68440	15.68440	15.33480	15.33480		21.59	0.00	803,173.50	51	930.00
\$ / R	On 31/05/2016	Any day expiry			15.68710	15.68710	15.33790	15.33790		21.70	0.00	43,876,788.50	2,796	3,550.00
\$ / R	On 31/05/2016	Any day expiry	14.50	Put	13.11000	0.01311	28.96390	0.02896	13.110	22.95	0.04	0.00	0	1,000.00
\$ / R	On 31/05/2016	Any day expiry	15.57	Call	335.37020	0.33537	0.00000	0.00000	335.370	21.59	0.58	44,891,193.00	5,000	5,000.00
\$ / R	On 01/06/2016	Any day expiry			15.68990	15.68990	15.34090	15.34090		21.89	0.00	0.00	0	0.00
\$ / R	On 01/06/2016	Any day expiry	14.53	Put	16.00570	0.01601	34.38380	0.03438	16.006	22.68	0.05	0.00	0	18,400.00
\$ / R	On 01/06/2016	Any day expiry	14.68	Call	1,032.86870	1.03287	713.75400	0.71375	1,032.869	21.94	0.93	0.00	0	18,400.00
\$ / R	On 06/06/2016	Any day expiry			15.70340	15.70340	15.35640	15.35640		21.60	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	0.07410	0.00007	0.09590	0.00010	0.074	30.56	0.00	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	460.28470	0.46028	269.06560	0.26907	460.285	21.31	0.63	0.00	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry			15.70620	15.70620	15.35950	15.35950		21.68	0.00	0.00	0	0.00
\$ / R	On 07/06/2016	Any day expiry	14.52	Put	23.04820	0.02305	48.67570	0.04868	23.048	21.30	0.06	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.70890	15.70890	15.36260	15.36260		21.75	0.00	0.00	0	300.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	30.55200	0.03055	62.57400	0.06257	30.552	21.09	0.08	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	14.75	Put	45.23740	0.04524	93.00580	0.09301	45.237	20.97	0.11	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	311.08270	0.31108	175.18930	0.17519	311.083	21.91	0.48	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.71160	15.71160	15.36570	15.36570		21.80	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.72250	15.72250	15.37810	15.37810		21.55	0.00	2,210,441,997.50	140,591	576,258.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	0.23810	0.00024	0.33930	0.00034	0.238	29.33	0.00	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	0.98500	0.00099	1.33650	0.00134	0.985	26.06	0.00	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	1.14010	0.00114	1.56920	0.00157	1.140	25.60	0.00	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	1.58410	0.00158	2.25300	0.00225	1.584	24.58	0.00	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,225.12650	2.22513	1,882.03400	1.88203	2,225.126	23.05	0.99	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	2.62650	0.00263	3.93400	0.00393	2.626	23.05	0.01	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	2.76510	0.00277	4.16400	0.00416	2.765	22.89	0.01	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	6.34770	0.00635	13.23360	0.01323	6.348	20.50	0.02	0.00	0	62,394.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.10	Put	7.62510	0.00763	18.49550	0.01850	7.625	19.99	0.02	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	10.08220	0.01008	25.37920	0.02538	10.082	19.79	0.03	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	12.09180	0.01209	29.53180	0.02953	12.092	19.85	0.03	0.00	0	28,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.40	Put	20.19130	0.02019	45.36700	0.04537	20.191	20.04	0.05	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	23.70740	0.02371	51.92210	0.05192	23.707	20.10	0.06	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.46	Call	1,286.96600	1.28697	971.41810	0.97142	1,286.966	20.11	0.94	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	27.69820	0.02770	59.19410	0.05919	27.698	20.16	0.07	0.00	0	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.70	Call	1,071.76410	1.07176	774.84110	0.77484	1,071.764	20.41	0.89	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	1,003.32300	1.00332	714.45880	0.71446	1,003.323	20.51	0.87	0.00	0	23,510.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	64.00870	0.06401	121.67080	0.12167	64.009	20.54	0.14	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	72.52040	0.07252	135.68520	0.13569	72.520	20.60	0.15	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	880.29920	0.88030	608.45490	0.60845	880.299	20.69	0.82	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	94.06580	0.09407	170.33530	0.17034	94.066	20.73	0.19	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	96.22520	0.09623	173.75190	0.17375	96.225	20.74	0.19	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	825.41900	0.82542	562.37270	0.56237	825.419	20.77	0.80	0.00	0	56,883.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	102.91900	0.10292	184.27270	0.18427	102.919	20.77	0.20	1,490,349.35	500	33,900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.10	Call	750.14660	0.75015	500.41320	0.50041	750.147	20.88	0.77	0.00	0	17,283.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.60	Call	435.39860	0.43540	263.19310	0.26319	435.399	21.44	0.56	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	362.83450	0.36283	214.47770	0.21448	362.834	21.65	0.50	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	301.34860	0.30135	173.81230	0.17381	301.349	21.96	0.44	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	265.30200	0.26530	150.67750	0.15068	265.302	22.16	0.40	0.00	0	650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	542.80200	0.54280	772.57750	0.77258	542.802	22.16	0.60	9,358,134.60	1,000	44,105.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	232.94210	0.23294	130.38010	0.13038	232.942	22.37	0.36	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	195.97440	0.19597	107.56260	0.10756	195.974	22.64	0.32	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	725.70910	0.72571	984.72320	0.98472	725.709	22.70	0.69	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	178.27760	0.17828	96.80500	0.09681	178.278	22.78	0.29	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	168.81310	0.16881	91.11760	0.09112	168.813	22.86	0.28	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	912.79560	0.91280	1,193.25830	1.19326	912.796	23.19	0.76	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	129.66170	0.12966	68.13780	0.06814	129.662	23.25	0.23	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,036.68460	1.03668	1,328.49290	1.32849	1,036.685	23.47	0.80	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	106.07420	0.10607	54.86180	0.05486	106.074	23.51	0.19	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	72.43910	0.07244	36.54010	0.03654	72.439	24.00	0.14	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	70.31690	0.07032	35.40790	0.03541	70.317	24.03	0.14	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	65.26600	0.06527	32.59970	0.03260	65.266	24.13	0.13	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,342.76600	1.34277	1,654.49970	1.65450	1,342.766	24.13	0.87	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	59.65900	0.05966	29.51170	0.02951	59.659	24.24	0.12	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	57.03050	0.05703	28.07530	0.02808	57.031	24.30	0.11	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	13.77570	0.01378	6.02760	0.00603	13.776	25.88	0.03	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	12.32620	0.01233	5.35160	0.00535	12.326	26.00	0.03	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	10.85480	0.01085	4.67190	0.00467	10.855	26.14	0.03	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	10.51500	0.01052	4.51600	0.00452	10.515	26.17	0.03	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	6.42860	0.00643	2.67410	0.00267	6.429	26.70	0.02	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	5.31690	0.00532	2.52300	0.00252	5.317	26.91	0.01	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	3.42790	0.00343	2.34440	0.00234	3.428	28.22	0.01	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.72520	15.72520	15.38120	15.38120		21.69	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	34.07300	0.03407	68.33380	0.06833	34.073	20.32	0.08	0.00	0	1,000.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	244.09080	0.24409	138.16500	0.13816	244.091	22.38	0.37	0.00	0	10,000.00
\$ / R	On 15/06/2016	Any day expiry			15.72790	15.72790	15.38430	15.38430		21.73	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry			15.74510	15.74510	15.40280	15.40280		21.37	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	50.44630	0.05045	91.16290	0.09116	50.446	20.22	0.10	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			15.75570	15.75570	15.41200	15.41200		21.37	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	188.07800	0.18808	298.40380	0.29840	188.078	20.69	0.28	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	167.88420	0.16788	100.14330	0.10014	167.884	23.10	0.25	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.76990	15.76990	15.42440	15.42440		21.12	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	0.36320	0.00036	0.63430	0.00063	0.363	27.40	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	9.21660	0.00922	12.24110	0.01224	9.217	22.49	0.02	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	65.75900	0.06576	114.30400	0.11430	65.759	20.02	0.12	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	190.07130	0.19007	117.36560	0.11737	190.071	22.80	0.26	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	119.90400	0.11990	71.90550	0.07191	119.904	23.59	0.18	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 29/06/2016	Any day expiry		15.77350	15.77350	15.42750	15.42750		21.13	0.00	0.00	0	0.00	
\$ / R		On 30/06/2016	Any day expiry		15.77700	15.77700	15.43060	15.43060		21.12	0.00	506,851.20	32	1,072.00	
\$ / R		On 05/07/2016	Any day expiry		15.79480	15.79480	15.44600	15.44600		20.97	0.00	0.00	0	0.00	
\$ / R		On 05/07/2016	Any day expiry	14.60	Put	80.56370	0.08056	135.98640	0.13599	80.564	19.81	0.13	0.00	0	1,000.00
\$ / R		On 12/07/2016	Any day expiry		15.81970	15.81970	15.46760	15.46760		20.83	0.00	0.00	0	0.00	
\$ / R		On 12/07/2016	Any day expiry	15.04	Put	190.25670	0.19026	297.33680	0.29734	190.257	19.88	0.25	0.00	0	12,000.00
\$ / R		On 15/07/2016	Any day expiry		15.83040	15.83040	15.47690	15.47690		20.94	0.00	0.00	0	370.00	
\$ / R		On 26/07/2016	Any day expiry		15.86630	15.86630	15.51020	15.51020		20.80	0.00	0.00	0	0.00	
\$ / R		On 26/07/2016	Any day expiry	16.60	Put	1,065.09490	1.06509	1,323.29440	1.32329	1,065.095	22.13	0.66	0.00	0	7,229.00
\$ / R		On 26/07/2016	Any day expiry	18.19	Call	94.57520	0.09458	63.43920	0.06344	94.575	24.84	0.12	0.00	0	7,229.00
\$ / R		On 27/07/2016	Any day expiry		15.86950	15.86950	15.51320	15.51320		20.82	0.00	0.00	0	2,110.00	
\$ / R		On 27/07/2016	Any day expiry	11.80	Put	2.00380	0.00200	2.73060	0.00273	2.004	25.31	0.00	0.00	0	250.00
\$ / R		On 27/07/2016	Any day expiry	13.50	Put	22.24020	0.02224	33.74010	0.03374	22.240	20.87	0.04	0.00	0	150.00
\$ / R		On 27/07/2016	Any day expiry	17.13	Call	223.57590	0.22358	155.19230	0.15519	223.576	23.10	0.24	0.00	0	250.00
\$ / R		On 27/07/2016	Any day expiry	17.45	Call	174.71870	0.17472	119.25760	0.11926	174.719	23.68	0.20	0.00	0	150.00
\$ / R		On 28/07/2016	Any day expiry		15.87260	15.87260	15.51620	15.51620		20.83	0.00	0.00	0	265.00	
\$ / R		On 05/08/2016	Any day expiry		15.89790	15.89790	15.54030	15.54030		20.87	0.00	0.00	0	1,900.00	
\$ / R		On 05/08/2016	Any day expiry	15.00	Put	232.66550	0.23267	339.41880	0.33942	232.665	19.75	0.25	0.00	0	5,000.00
\$ / R		On 11/08/2016	Any day expiry		15.91680	15.91680	15.55830	15.55830		20.80	0.00	0.00	0	0.00	
\$ / R		On 11/08/2016	Any day expiry	12.70	Put	7.85800	0.00786	12.02870	0.01203	7.858	21.31	0.01	0.00	0	2,000.00
\$ / R		On 11/08/2016	Any day expiry	15.52	Call	839.34360	0.83934	636.72010	0.63672	839.344	20.29	0.62	0.00	0	2,000.00
\$ / R		On 15/08/2016	Any day expiry		15.92940	15.92940	15.57040	15.57040		20.80	0.00	0.00	0	105.00	
\$ / R		On 16/08/2016	Any day expiry		15.93260	15.93260	15.81100	15.81100		20.82	0.00	0.00	0	0.00	
\$ / R		On 16/08/2016	Any day expiry	15.81	Call	718.51350	0.71851	0.00000	0.00000	718.514	20.63	0.55	87,007,933.00	10,000	10,000.00
\$ / R		On 17/08/2016	Any day expiry		15.93580	15.93580	15.57640	15.57640		20.84	0.00	0.00	0	0.00	
\$ / R		On 17/08/2016	Any day expiry	15.84	Put	614.68650	0.61469	800.23510	0.80024	614.687	20.68	0.46	0.00	0	5,000.00
\$ / R		On 17/08/2016	Any day expiry	17.39	Call	259.19820	0.25920	186.50300	0.18650	259.198	23.27	0.25	0.00	0	5,000.00
\$ / R		On 26/08/2016	Any day expiry		15.96480	15.96480	15.60500	15.60500		20.83	0.00	0.00	0	0.00	
\$ / R		On 26/08/2016	Any day expiry	11.80	Put	4.59870	0.00460	5.27980	0.00528	4.599	23.77	0.01	0.00	0	250.00
\$ / R		On 26/08/2016	Any day expiry	13.50	Put	35.46570	0.03547	53.59610	0.05360	35.466	19.80	0.05	0.00	0	150.00
\$ / R		On 26/08/2016	Any day expiry	17.70	Call	242.25050	0.24225	175.49390	0.17549	242.250	23.69	0.22	0.00	0	250.00
\$ / R		On 26/08/2016	Any day expiry	17.93	Call	209.90120	0.20990	151.48430	0.15148	209.901	24.02	0.20	0.00	0	150.00
\$ / R		On 29/08/2016	Any day expiry		15.97450	15.97450	15.61450	15.61450		20.73	0.00	2,257,340.80	143	2,467.00	
\$ / R		On 06/09/2016	Any day expiry		16.00040	16.00040	15.64000	15.64000		20.78	0.00	0.00	0	0.00	
\$ / R		On 08/09/2016	Any day expiry		16.00690	16.00690	15.64630	15.64630		20.79	0.00	0.00	0	0.00	
\$ / R		On 08/09/2016	Any day expiry	13.78	Put	61.18360	0.06118	91.55710	0.09156	61.184	19.30	0.08	0.00	0	36,130.00
\$ / R		On 08/09/2016	Any day expiry	17.30	Call	356.80030	0.35680	267.92220	0.26792	356.800	22.87	0.29	0.00	0	36,130.00
\$ / R		On 09/09/2016	Any day expiry		16.01010	16.01010	15.64950	15.64950		20.80	0.00	0.00	0	0.00	
\$ / R		On 13/09/2016	Any day expiry		16.02310	16.02310	15.66220	15.66220		20.76	0.00	0.00	0	0.00	
\$ / R		On 13/09/2016	Any day expiry	14.95	Put	283.35350	0.28335	384.72670	0.38473	283.353	19.54	0.25	0.00	0	1,000.00
\$ / R		On 13/09/2016	Any day expiry	18.71	Call	172.68340	0.17268	126.74930	0.12675	172.683	24.83	0.15	0.00	0	1,000.00
\$ / R		On 15/09/2016	Any day expiry		16.02960	16.02960	15.66860	15.66860		20.84	0.00	0.00	0	259.00	
\$ / R		On 19/09/2016	Foreign Exchange Future		16.04250	16.04250	15.68130	15.68130		20.79	0.00	240,284,565.00	14,978	184,799.00	
\$ / R		On 19/09/2016	Foreign Exchange Future	13.24	Put	26.76680	0.02677	43.40020	0.04340	26.767	18.80	0.04	0.00	0	405.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	58.28480	0.05828	88.56480	0.08856	58.285	18.96	0.07	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	175.19820	0.17520	245.28200	0.24528	175.198	19.26	0.17	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	1,640.20920	1.64021	1,355.18950	1.35519	1,640.209	19.32	0.81	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	197.70920	0.19771	273.88950	0.27389	197.709	19.32	0.19	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	222.17010	0.22217	304.66050	0.30466	222.170	19.38	0.20	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	1,350.33340	1.35033	1,094.35680	1.09436	1,350.333	19.55	0.74	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	547.37200	0.54737	0.00000	0.00000	547.372	20.18	0.38	6,100,362.95	1,000	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	691.01190	0.69101	537.25290	0.53725	691.012	21.13	0.48	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	606.81300	0.60681	468.69810	0.46870	606.813	21.49	0.43	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	559.36070	0.55936	431.16190	0.43116	559.361	21.72	0.41	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	547.34340	0.54734	421.69920	0.42170	547.343	21.78	0.40	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	465.73360	0.46573	357.40840	0.35741	465.734	22.26	0.35	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	357.72930	0.35773	270.59050	0.27059	357.729	23.08	0.28	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	321.99670	0.32200	241.68830	0.24169	321.997	23.39	0.26	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	127.35820	0.12736	100.06310	0.10006	127.358	26.16	0.11	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.07170	16.07170	15.70990	15.70990		20.80	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	6.86430	0.00686	7.71290	0.00771	6.864	22.13	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	45.42220	0.04542	70.79550	0.07080	45.422	18.70	0.06	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	266.60380	0.26660	200.66960	0.20067	266.604	24.08	0.21	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	245.83190	0.24583	184.66080	0.18466	245.832	24.29	0.20	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.16230	16.16230	15.79890	15.79890		20.83	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	9.08080	0.00908	9.51540	0.00952	9.081	21.23	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	51.74730	0.05175	79.82750	0.07983	51.747	17.95	0.06	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	279.24110	0.27924	215.37910	0.21538	279.241	24.52	0.20	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	269.77110	0.26977	207.90030	0.20790	269.771	24.62	0.20	0.00	0	150.00
\$ / R	On 07/11/2016	Any day expiry			16.20120	16.20120	15.83710	15.83710		20.84	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	355.76070	0.35576	453.87800	0.45388	355.761	19.47	0.25	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	869.31290	0.86931	703.41500	0.70341	869.313	21.07	0.50	0.00	0	8,695.00
\$ / R	On 28/11/2016	Any day expiry			16.26960	16.26960	15.90380	15.90380		20.82	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	13.19580	0.01320	14.11450	0.01411	13.196	20.76	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	67.12460	0.06712	98.18050	0.09818	67.125	17.86	0.07	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	291.99030	0.29199	236.50180	0.23650	291.990	25.02	0.19	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.32200	16.32200	15.95470	15.95470		20.84	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.33840	16.33840	15.97060	15.97060		20.87	0.00	98,030,400.00	6,000	58,331.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	13.68480	0.01368	13.31320	0.01331	13.685	20.05	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	45.18070	0.04518	68.52530	0.06853	45.181	17.17	0.05	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	56.86480	0.05686	84.83550	0.08484	56.865	17.37	0.06	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	72.96180	0.07296	106.88770	0.10689	72.962	17.61	0.07	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	99.24800	0.09925	142.10280	0.14210	99.248	17.93	0.09	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	268.08550	0.26809	341.70730	0.34171	268.085	19.13	0.19	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	301.75010	0.30175	381.78240	0.38178	301.750	19.20	0.21	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	321.00440	0.32100	404.57360	0.40457	321.004	19.23	0.22	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	349.89870	0.34990	438.61640	0.43862	349.899	19.29	0.23	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	383.59450	0.38359	478.39220	0.47839	383.594	19.34	0.25	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	406.09790	0.40610	506.81560	0.50682	406.098	19.38	0.26	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	412.67660	0.41268	515.10870	0.51511	412.677	19.39	0.26	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	482.23650	0.48224	602.23020	0.60223	482.237	19.49	0.29	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	485.89510	0.48590	606.78710	0.60679	485.895	19.50	0.29	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,501.87880	1.50188	1,267.46020	1.26746	1,501.879	19.70	0.68	41,836,297.77	3,816	81,095.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	1,446.03810	1.44604	1,217.52780	1.21753	1,446.038	19.83	0.66	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	607.63810	0.60764	746.92780	0.74693	607.638	19.83	0.34	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	639.64070	0.63964	783.03800	0.78304	639.641	19.91	0.35	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	750.99400	0.75099	907.73880	0.90774	750.994	20.20	0.38	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	855.35440	0.85535	1,023.62240	1.02362	855.354	20.44	0.42	1,849,426.32	276	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	966.44080	0.96644	1,146.50710	1.14651	966.441	20.69	0.45	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,126.83000	1.12683	1,321.91790	1.32192	1,126.830	21.02	0.49	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,164.06570	1.16407	1,362.48920	1.36249	1,164.066	21.10	0.50	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,265.92710	1.26593	1,473.53530	1.47354	1,265.927	21.31	0.52	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	866.39930	0.86640	713.97660	0.71398	866.399	21.48	0.46	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	840.54160	0.84054	692.10060	0.69210	840.542	21.59	0.45	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	824.87520	0.82488	678.80890	0.67881	824.875	21.66	0.44	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	629.47180	0.62947	512.55960	0.51256	629.472	22.68	0.36	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	561.67340	0.56167	456.04540	0.45605	561.673	23.08	0.32	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	549.53820	0.54954	445.96680	0.44597	549.538	23.15	0.32	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	541.62130	0.54162	439.39530	0.43940	541.621	23.21	0.31	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	477.74180	0.47774	386.56530	0.38657	477.742	23.66	0.28	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	409.72640	0.40973	331.63020	0.33163	409.726	24.23	0.25	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	397.29980	0.39730	323.56550	0.32357	397.300	24.34	0.24	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	394.60450	0.39460	321.81850	0.32182	394.604	24.37	0.24	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	375.07020	0.37507	309.20260	0.30920	375.070	24.56	0.23	7,038,428.83	1,908	81,095.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	362.71730	0.36272	301.25480	0.30125	362.717	24.69	0.22	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	323.71640	0.32372	269.54920	0.26955	323.716	25.58	0.20	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	319.83390	0.31983	266.39650	0.26640	319.834	25.68	0.20	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	315.29070	0.31529	262.70620	0.26271	315.291	25.79	0.19	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	305.12410	0.30512	254.45200	0.25445	305.124	26.07	0.19	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	296.21140	0.29621	247.21820	0.24722	296.211	26.33	0.18	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	290.96760	0.29097	242.96220	0.24296	290.968	26.48	0.18	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	282.19950	0.28220	235.85130	0.23585	282.200	26.76	0.17	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	278.59940	0.27860	232.93200	0.23293	278.599	26.88	0.17	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	246.95950	0.24696	184.50980	0.18451	246.960	27.84	0.15	667,550.16	276	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	236.67270	0.23667	176.30560	0.17631	236.673	27.84	0.14	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	213.55860	0.21356	157.96550	0.15797	213.559	27.84	0.13	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	208.11220	0.20811	153.66410	0.15366	208.112	27.84	0.13	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.61600		16.61600	16.61600	16.23980	16.23980		20.88	0.00	16,616,000.00	1,000	5,416.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	559.25310	0.55925	672.17200	0.67217	559.253	19.42	0.28	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	609.69690	0.60970	728.95260	0.72895	609.697	19.51	0.30	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	753.75520	0.75376	898.41580	0.89842	753.755	19.75	0.34	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	771.84370	0.77184	919.90550	0.91991	771.844	19.78	0.35	0.00	0	3,200.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,338.91800		1.33892	1,534.86790	1.53487	1,338.918	21.06	0.48	0.00	0	1,800.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	730.83490		0.73083	614.49740	0.61450	730.835	23.10	0.35	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	728.73400		0.72873	612.70370	0.61270	728.734	23.11	0.35	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	622.39620		0.62240	521.99890	0.52200	622.396	23.76	0.30	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	561.27640		0.56128	470.14810	0.47015	561.276	24.20	0.28	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	371.78290		0.37178	303.68360	0.30368	371.783	27.34	0.18	0.00	0	1,800.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			16.91060		16.91060	16.52860	16.52860		21.18	0.00	0.00	0	3,300.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			17.11140		17.11140	16.73770	16.73770		21.62	0.00	0.00	0	0.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.72250		15.72250	15.37810	15.37810		21.55	0.00	1,383,580.00	88	951.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.04250		16.04250	15.68130	15.68130		20.79	0.00	417,105.00	26	315.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.33840		16.33840	15.97060	15.97060		20.87	0.00	228,737.60	14	32.00	
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.61600		16.61600	16.23980	16.23980		20.88	0.00	0.00	0	54.00	
£ / R	On 31/05/2016	Any day expiry			22.58980		22.58980	22.00490	22.00490		18.43	0.00	0.00	0	123.00	
£ / R	On 13/06/2016	Foreign Exchange Future			22.64130		22.64130	22.06310	22.06310		18.03	0.00	35,139,297.60	1,552	56,490.00	
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	68.43460		0.06843	18.65040	0.01865	68.435	20.53	0.11	0.00	0	1,300.00	
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	7.11820		0.00712	3.37560	0.00338	7.118	25.19	0.01	0.00	0	2,600.00	
£ / R	On 08/09/2016	Any day expiry			23.06040		23.06040	22.45700	22.45700		20.87	0.00	0.00	0	0.00	
£ / R	On 08/09/2016	Any day expiry	21.20	Put	328.66010		0.32866	436.23480	0.43623	328.660	20.08	0.21	0.00	0	12,264.00	
£ / R	On 08/09/2016	Any day expiry	25.85	Call	317.45900		0.31746	185.37890	0.18538	317.459	22.79	0.20	0.00	0	12,264.00	
£ / R	On 19/09/2016	Foreign Exchange Future			23.11310		23.11310	22.50850	22.50850		20.66	0.00	11,880,133.40	514	24,420.00	
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	1,419.59080		1.41959	1,032.38420	1.03238	1,419.591	20.32	0.61	0.00	0	500.00	
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	457.03410		0.45703	286.85110	0.28685	457.034	22.24	0.27	0.00	0	800.00	
£ / R	On 19/12/2016	Foreign Exchange Future			23.55710		23.55710	22.94080	22.94080		19.99	0.00	0.00	0	152.00	
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	40.51450		0.04051	43.95960	0.04396	40.514	22.07	0.03	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	54.75640		0.05476	63.84380	0.06384	54.756	18.78	0.04	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	506.33880		0.50634	633.68930	0.63369	506.339	18.96	0.23	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,149.15030		1.14915	1,389.87780	1.38988	1,149.150	19.65	0.41	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	1,109.23200		1.10923	832.14050	0.83214	1,109.232	20.58	0.44	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	535.39490		0.53539	378.38290	0.37838	535.395	22.26	0.24	0.00	0	783.00	
£ / R	On 13/03/2017	Foreign Exchange Future			23.98090		23.98090	23.34930	23.34930		19.85	0.00	0.00	0	0.00	
£ / R	On 25/04/2017	Any day expiry			24.20350		24.20350	23.56440	23.56440		19.85	0.00	0.00	0	73.00	
£ / R	On 19/06/2017	Foreign Exchange Future			24.43420		24.43420	23.79320	23.79320		0.00	0.00	0.00	0	0.00	
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14453		0.14453	0.14100	0.14100		18.81	0.00	0.00	0	4,799.00	
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14796		0.14796	0.14426	0.14426		18.34	0.00	0.00	0	1,148.00	
¥ / R	On 19/12/2016	Foreign Exchange Future			0.15125		0.15125	0.14746	0.14746		18.32	0.00	0.00	0	6,041.00	
€ / R	On 25/05/2016	Any day expiry			17.75830		17.75830	17.31100	17.31100		22.58	0.00	0.00	0	74.00	
€ / R	On 27/05/2016	Any day expiry			17.76510		17.76510	17.31870	17.31870		22.50	0.00	0.00	0	0.00	
€ / R	On 31/05/2016	Any day expiry			17.77850		17.77850	17.33410	17.33410		21.46	0.00	0.00	0	1.00	
€ / R	On 13/06/2016	Foreign Exchange Future			17.82320		17.82320	17.38390	17.38390		20.98	0.00	747,505,008.00	41,940	73,501.00	
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	0.90050		0.00090	2.26720	0.00227	0.900	29.06	0.00	0.00	0	6,000.00	

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	15.70	Put	7.25750		0.00726		14.12260	0.01412	7.258	22.15	0.02	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,873.89700		1.87390		1,452.67220	1.45267	1,873.897	20.94	0.97	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	51.48650		0.05149		126.70720	0.12671	51.486	20.38	0.10	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	109.42390		0.10942		240.76950	0.24077	109.424	20.31	0.19	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	396.15080		0.39615		665.72190	0.66572	396.151	20.97	0.48	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	29.61250		0.02961		17.50570	0.01751	29.613	24.34	0.06	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			18.24540		18.24540		17.78530	17.78530		20.89	0.00	5,473,620.00	300	12,195.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	1,594.15230		1.59415		1,279.56200	1.27956	1,594.152	20.03	0.75	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.64360		18.64360		18.17370	18.17370		20.79	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	292.64910		0.29265		403.39290	0.40339	292.649	19.65	0.18	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	421.35660		0.42136		564.63420	0.56463	421.357	19.71	0.24	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	571.87570		0.57188		473.13690	0.47314	571.876	23.01	0.30	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	401.04930		0.40105		335.45560	0.33546	401.049	24.13	0.22	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			19.02780		19.02780		18.54650	18.54650		20.81	0.00	19,027,800.00	1,000	3,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.98003		102.98003		102.39226	102.39226			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			100.24170		100.24170		99.63124	99.63124			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			99.13959		99.13959		98.51195	98.51195			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.14768		100.14768		100.13696	100.13696			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.18922		100.18922		100.16738	100.16738			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.96307		99.96307		99.92025	99.92025			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.61876		100.61876		100.53580	100.53580			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.08531		100.08531		99.98920	99.98920			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.94414		99.94414		99.84779	99.84779			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.84439		100.84439		100.50266	100.50266			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.35399		100.35399		99.99306	99.99306			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			99.82977		99.82977		99.45040	99.45040			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			481.48000		481.48000		483.54600	483.54600			0.00	0.00	0	22.00
AL37	On 03/11/2016	Index Future			490.78500		490.78500		492.89400	492.89400			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			550.95700		550.95700		554.87600	554.87600			0.00	5,509,570.00	1	10.00
AL7T	On 03/11/2016	Index Future			561.60500		561.60500		565.60300	565.60300			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			501.14400		501.14400		504.00800	504.00800			0.00	0.00	0	627.00
ALBI	On 03/11/2016	Index Future			510.82900		510.82900		513.75200	513.75200			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future			521.13100		521.13100		524.12600	524.12600			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.46940		11.46940		11.16510	11.16510		17.53	0.00	17,490,835.00	1,525	6,828.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.65830		11.65830		11.34160	11.34160		16.86	0.00	2,926,233.30	251	1,681.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.83860		11.83860		11.51820	11.51820		16.85	0.00	6,156,072.00	520	795.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 13/03/2017	Foreign Exchange Future		12.01210	12.01210		11.68510	11.68510		16.76	0.00	1,045,052.70	87	4,485.00
CAD/ R	On 13/06/2016	Foreign Exchange Future		12.19420	12.19420		11.88850	11.88850		17.68	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future		12.44220	12.44220		12.12270	12.12270		16.95	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future		16.11400	16.11400		15.77130	15.77130		20.31	0.00	0.00	0	5,055.00
CHF / R	On 19/09/2016	Foreign Exchange Future		16.52060	16.52060		16.15850	16.15850		20.47	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future		2.39920	2.39920		2.34340	2.34340		20.99	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future		2.43420	2.43420		2.37590	2.37590		20.32	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.39900	2.39900		2.33920	2.33920		22.54	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.45650	2.45650		2.39390	2.39390		22.15	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		131.54082	131.54082		131.50409	131.50409			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future		132.39652	132.39652		132.35965	132.35965			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future		10.84834	77.20568		10.77190	77.67805			0.00	0.00	0	8,932.00
ES33	On 03/11/2016	Bond Future		10.93824	74.88904		10.85916	75.37090			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future		11.02479	76.40063		10.94274	76.89378			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		11.00309	81.15744		10.93696	81.61800			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future		11.09199	78.44660		11.02353	78.91650			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		500.10700	500.10700		502.92800	502.92800			0.00	25,005,350.00	5	463.00
GOVI	On 03/11/2016	GOVI		509.77200	509.77200		512.65100	512.65100			0.00	0.00	0	146.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 02/02/2017	GOVI		520.05300	520.05300		523.00300	523.00300			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		2.02580	2.02580		1.98110	1.98110		21.63	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		2.06840	2.06840		2.02130	2.02130		20.26	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.10620	2.10620		2.05840	2.05840		20.36	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.14070	2.14070		2.09170	2.09170		20.46	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future		127.25927	127.25927		127.22509	127.22509			0.00	0.00	0	3,004.00
I2025	On 03/11/2016	Bond Future		129.70300	129.70300		129.66860	129.66860			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/08/2016	Bond Future		108.16429	108.16429		108.13539	108.13539			0.00	0.00	0	3,924.00
I2033	On 03/11/2016	Bond Future		109.21846	109.21846		109.18940	109.18940			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/08/2016	Bond Future		134.58882	134.58882		134.55235	134.55235			0.00	0.00	0	22,289.00
I2038	On 03/11/2016	Bond Future		137.17328	137.17328		137.13646	137.13646			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/08/2016	Bond Future		133.89389	133.89389		133.85744	133.85744			0.00	0.00	0	16,290.00
I2046	On 03/11/2016	Bond Future		134.95406	134.95406		134.91742	134.91742			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/08/2016	Bond Future		142.38134	142.38134		142.34184	142.34184			0.00	0.00	0	20,765.00
I2050	On 03/11/2016	Bond Future		145.11520	145.11520		145.07578	145.07578			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/08/2016	Index Future		247.37700	247.37700		247.23300	247.23300			0.00	0.00	0	1,033.00
IGOV	On 03/11/2016	Index Future		252.17800	252.17800		252.03200	252.03200			0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future		257.28400	257.28400		257.14200	257.14200			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		670.64300	670.64300		670.62400	670.62400			0.00	0.00	0	157.00
ILBI	On 03/11/2016	Index Future		683.44700	683.44700		683.42900	683.42900			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.31000	92.69000		7.31000	92.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.41000	92.59000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.45000	92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.55000	92.45000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.60000	92.40000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.57000	92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.83000	92.17000		7.76000	92.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.99000	92.01000		7.91000	92.09000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.11000	91.89000		8.01000	91.99000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			8.20000		91.80000		8.09000	91.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			8.27000		91.73000		8.17000	91.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			8.33000		91.67000		8.22000	91.78000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.15550		0.15550		0.15200	0.15200			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.15560		0.15560		0.15170	0.15170			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.15580		0.15580		0.15220	0.15220			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.07080		0.07080		0.07290	0.07290			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.05860		0.05860		0.06490	0.06490			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.05600		0.05600		0.06070	0.06070			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.67360		10.67360		10.40340	10.40340		19.12	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.83590		10.83590		10.55480	10.55480		18.41	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.99330		10.99330		10.70830	10.70830		18.36	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.40590		1.40590		1.39650	1.39650			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.42300		1.42300		1.41270	1.41270			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.43840		1.43840		1.42790	1.42790			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.45010		1.45010		1.43900	1.43900			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13360		1.13360		1.13040	1.13040			0.00	0.00	0	13,410.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.13730		1.13730		1.13420	1.13420			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.14110		1.14110		1.13790	1.13790			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			9.37392		108.77476		9.25526	109.59390		10.55	0.00	510,697,498.20	4,695	90,249.00
R186	On 04/08/2016	Bond Future	9.25	Put	2,606.37000		2.60637		2,218.03000	2.21803	2,606.370	10.55	0.55	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.40	Put	2,071.35000		2.07135		1,744.78000	1.74478	2,071.350	10.64	0.48	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	1,487.68000		1.48768		1,236.89000	1.23689	1,487.680	10.76	0.38	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	704.35000		0.70435		572.02000	0.57202	704.350	10.99	0.22	1,079,154.44	45	6,500.00
R186	On 03/11/2016	Bond Future			9.43294		110.85479		9.30943	111.69024		10.24	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/08/2016	Bond Future			299.10837		299.10837		299.02767	299.02767			0.00	0.00	0	1,878.00
R197	On 03/11/2016	Bond Future			304.85179		304.85179		304.77075	304.77075			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/08/2016	Bond Future			249.75996		249.75996		249.86404	249.86404		8.51	0.00	0.00	0	37,085.00
R202	On 03/11/2016	Bond Future			254.55603		254.55603		254.66271	254.66271			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

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
R2023	On 04/08/2016	Bond Future		9.13558	96.70298		9.02628	97.21261		7.83	0.00	0.00	0	6,473.00
R2023	On 03/11/2016	Bond Future		9.20238	94.62050		9.08740	95.14038		7.86	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future		9.26071	96.53004		9.13908	97.06241		7.56	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future		8.09389	103.46591		7.97792	103.58586		1.29	0.00	0.00	0	58,097.00
R203	On 03/11/2016	Bond Future		8.17718	101.27211		8.02540	101.39495		1.09	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future		8.20687	103.31603		7.98561	103.44346		0.78	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/08/2016	Bond Future		9.76174	87.16248		9.65402	87.88988			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future		9.82025	88.82941		9.70890	89.57115			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		9.88504	90.07254		9.78263	90.80653		14.10	0.00	0.00	0	7,553.00
R2032	On 03/11/2016	Bond Future		9.94693	87.63580		9.84113	88.38428		14.42	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		10.00204	89.40471		9.89251	90.17018		14.11	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/08/2016	Bond Future		9.91570	95.16950		9.83393	95.81387			0.00	0.00	0	5,341.00
R2035	On 03/11/2016	Bond Future		9.97592	92.48697		9.89153	93.14413			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		9.97921	87.42154		9.90264	88.01952		16.23	0.00	0.00	0	41,343.00
R2037	On 03/11/2016	Bond Future		10.03561	89.09346		9.95668	89.70339		15.89	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		10.08632	86.63484		10.00472	87.25893		16.34	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future		8.48648	100.05412		8.38179	100.27320		3.07	0.00	2,601,407.12	26	34,911.00
R204	On 03/11/2016	Bond Future		8.56727	101.96734		8.44889	102.19119		2.73	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		8.62402	99.98274		8.48723	100.21319		2.51	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future		10.03938	90.92464		9.96797	91.51815		16.88	0.00	0.00	0	812.00
R2040	On 03/11/2016	Bond Future		10.09607	92.66347		10.02247	93.26885		16.53	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future		10.05781	88.10680		10.00184	88.57327		17.55	0.00	0.00	0	20,486.00
R2044	On 03/11/2016	Bond Future		10.11297	89.79180		10.05530	90.26769		17.19	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		10.16277	87.22207		10.10314	87.70947		17.71	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 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			10.05290		91.49374		9.99691	91.96879		17.28	0.00	0.00	0	59,364.00
R2048	On 03/11/2016	Bond Future			10.10993		88.80432		10.05222	89.28893		17.74	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			10.16251		90.59662		10.10283	91.09287		17.40	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/08/2016	Bond Future			8.77140		96.07959		8.65358	96.41357		4.51	0.00	0.00	0	76,765.00
R207	On 02/02/2017	Bond Future			8.90795		96.24939		8.76658	96.59923		4.07	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,336.90000		1.33690		1,529.32000	1.52932	1,336.900	4.10	0.51	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			8.90963		94.35696		8.78843	94.78827		5.91	0.00	0.00	0	48,590.00
R208	On 03/11/2016	Bond Future			8.98069		92.75824		8.85126	93.19839		5.82	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			9.03868		94.63035		8.89953	95.08131		5.53	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future			9.84627		71.24552		9.76978	71.74603		16.17	0.00	0.00	0	54,894.00
R209	On 04/08/2016	Bond Future	9.40	Call	995.83000		0.99583		1,192.89000	1.19289	995.830	16.01	0.30	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,448.07000		1.44807		1,695.04000	1.69504	1,448.070	16.10	0.40	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,677.66000		2.67766		2,448.98000	2.44898	2,677.660	16.15	0.56	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	1,051.66000		1.05166		947.84000	0.94784	1,051.660	16.64	0.29	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,244.14000		5.24414		5,683.47000	5.68347	5,244.140	16.90	0.81	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.89869		69.45704		9.81995	69.96750		16.62	0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.94486		70.85902		9.86364	71.38121		16.37	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/08/2016	Bond Future			187.87012		187.87012		187.81994	187.81994			0.00	0.00	0	1,391.00
R210	On 03/11/2016	Bond Future			189.18733		189.18733		189.13674	189.13674			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			139.80785		139.80785		139.77534	139.77534			0.00	0.00	0	64.00

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
R211	On 03/11/2016	Bond Future	142.49250		142.49250		142.45986	142.45986			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	145.82320		145.82320		145.93926	145.93926			0.00	57,600,164.00	395	4,287.00
R212	On 03/11/2016	Bond Future	148.62334		148.62334		148.74217	148.74217			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	9.77926		81.75418		9.68201	82.38793		13.88	0.00	0.00	0	44,354.00
R213	On 03/11/2016	Bond Future	9.83803		79.76632		9.73763	80.41261		14.21	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future	9.89155		81.37609		9.78760	82.03715		13.96	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	9.97023		71.25867		9.90401	71.70386		16.86	0.00	3,206,640.15	45	30,123.00
R214	On 04/08/2016	Bond Future	8.55	Call	78.14000	0.07814	105.84000	0.10584	78.140	16.37	0.04	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	657.91000	0.65791	791.64000	0.79164	657.910	16.64	0.22	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,507.29000	3.50729	3,846.35000	3.84635	3,507.290	17.36	0.66	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,197.76000	8.19776	8,627.48000	8.62748	8,197.760	17.76	0.93	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future	10.02432		69.32375		9.95616	69.77782		17.36	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future	10.07384		70.72289		10.00349	71.18754		17.11	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future	27,762.98000		27,762.98000		27,100.32000	27,100.32000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	28,333.37000		28,333.37000		27,639.28000	27,639.28000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.48420		11.48420		11.19940	11.19940		18.89	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	11.69970		11.69970		11.40460	11.40460		18.11	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.25180		5.25180		5.14290	5.14290		16.94	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	5.22020		5.22020		5.11680	5.11680		16.13	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.53700		1.53700		1.50810	1.50810			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.46740		1.46740		1.43550	1.43550			0.00	0.00	0	0.00

**Total for Derivatives :** **4,356,974,905.99**    **248,118**    **3 815 657.00**

**Grand Total:** **4,356,974,905.99**    **248,118**    **3 815 657.00**