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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/02/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 08/02/2016	Any day expiry	16.20760	16.20760	15.96430	15.96430			22.30	0.00	0.00	0	0.00
\$ / R	On 09/02/2016	Any day expiry	16.21050	16.21050	15.96430	15.96430			22.31	0.00	0.00	0	0.00
\$ / R	On 09/02/2016	Any day expiry	16.07	Call	170.48850	0.17049	72.41660	0.07242	170.488	24.25	0.76	0	2,500.00
\$ / R	On 10/02/2016	Any day expiry	16.21050	16.21050	15.96430	15.96430			21.71	0.00	0.00	0	4,300.00
\$ / R	On 10/02/2016	Any day expiry	16.01	Call	242.41530	0.24242	113.71350	0.11371	242.415	24.28	0.76	0	5,000.00
\$ / R	On 10/02/2016	Any day expiry	16.45	Call	36.53750	0.03654	29.79340	0.02979	36.538	24.92	0.22	0	5,000.00
\$ / R	On 12/02/2016	Any day expiry	16.21300	16.21300	15.96930	15.96930			21.39	0.00	0.00	0	369.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	0.01270	0.00001	0.01570	0.00002	0.013	81.88	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	820.32600	0.82033	593.46950	0.59347	820.326	27.95	0.96	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	16.69	Call	29.43570	0.02944	12.25020	0.01225	29.436	25.10	0.14	0	5,000.00
\$ / R	On 15/02/2016	Any day expiry	16.22060	16.22060	15.97680	15.97680			19.33	0.00	0.00	0	4,330.00
\$ / R	On 16/02/2016	Any day expiry	16.22320	16.22320	15.97930	15.97930			19.49	0.00	0.00	0	924.00
\$ / R	On 17/02/2016	Any day expiry	16.22570	16.22570	15.98180	15.98180			19.73	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	16.23140	16.23140	15.98800	15.98800			19.89	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	2,301.84770	2.30185	2,059.00560	2.05901	2,301.848	30.49	1.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	1.33480	0.00133	3.00720	0.00301	1.335	28.71	0.01	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 19/02/2016	Any day expiry	14.91	Call	1,326.98880	1.32699	1,087.12880	1.08713	1,326.989	24.44	0.98	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			16.25020	16.25020	16.00650	16.00650		19.51	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.02850	0.00003	0.02120	0.00002	0.029	39.87	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	0.26470	0.00026	0.54100	0.00054	0.265	27.97	0.00	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	1,420.06770	1.42007	1,182.64000	1.18264	1,420.068	22.86	0.97	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	671.56840	0.67157	491.35170	0.49135	671.568	18.96	0.83	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry			16.25330	16.25330	16.00960	16.00960		19.57	0.00	776,712.00	48	392.00
\$ / R	On 29/02/2016	Any day expiry			16.26270	16.26270	16.01880	16.01880		19.19	0.00	0.00	0	306.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	1.12340	0.00112	2.11560	0.00212	1.123	24.52	0.00	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	1,669.02430	1.66902	1,429.90450	1.42990	1,669.024	22.10	0.98	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	16.16	Call	350.61140	0.35061	0.00000	0.00000	350.611	19.11	0.56	91,148,040.00	10,000	5,000.00
\$ / R	On 02/03/2016	Any day expiry			16.26900	16.26900	16.02500	16.02500		19.32	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	1,675.37800	1.67538	1,434.69370	1.43469	1,675.378	21.21	0.98	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	1,665.52550	1.66553	1,424.99330	1.42499	1,665.525	21.17	0.98	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	1,655.67640	1.65568	1,415.30110	1.41530	1,655.676	21.13	0.98	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	15.50	Call	826.63220	0.82663	633.45140	0.63345	826.632	18.61	0.86	0.00	0	27,500.00
\$ / R	On 07/03/2016	Any day expiry			16.28460	16.28460	16.04050	16.04050		19.25	0.00	0.00	0	301.00
\$ / R	On 11/03/2016	Any day expiry			16.29700	16.29700	16.05260	16.05260		19.48	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			16.30610	16.30610	16.06150	16.06150		19.31	0.00	968,647,564.40	59,404	934,420.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.02160	0.00002	0.04260	0.00004	0.022	29.34	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.02460	0.00002	0.04850	0.00005	0.025	29.22	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.04180	0.00004	0.08140	0.00008	0.042	28.74	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.04520	0.00005	0.08790	0.00009	0.045	28.66	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.05550	0.00006	0.10770	0.00011	0.055	28.47	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.06160	0.00006	0.11920	0.00012	0.062	28.37	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.07000	0.00007	0.13510	0.00014	0.070	28.25	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.09260	0.00009	0.17770	0.00018	0.093	27.99	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.13480	0.00013	0.25670	0.00026	0.135	27.62	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	3,756.37440	3.75637	3,512.01450	3.51201	3,756.374	26.92	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.43220	0.00043	0.80170	0.00080	0.432	26.46	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	3,506.59790	3.50660	3,262.42050	3.26242	3,506.598	26.32	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	0.70660	0.00071	1.16400	0.00116	0.707	25.95	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	0.94830	0.00095	1.39800	0.00140	0.948	25.46	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	3,107.17910	3.10718	2,863.08230	2.86308	3,107.179	24.97	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	1.16670	0.00117	1.70550	0.00171	1.167	24.68	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,807.70170	2.80770	2,563.81580	2.56382	2,807.702	23.50	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,757.81280	2.75781	2,513.97140	2.51397	2,757.813	23.25	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	2.24910	0.00225	3.22190	0.00322	2.249	22.27	0.01	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,548.38030	2.54838	2,304.76560	2.30477	2,548.380	22.22	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	2,369.03300	2.36903	2,125.67980	2.12568	2,369.033	21.33	0.99	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	2.97490	0.00297	4.23860	0.00424	2.975	21.28	0.01	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	2,309.29440	2.30929	2,066.04650	2.06605	2,309.294	21.04	0.99	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	2,209.78930	2.20979	1,966.74200	1.96674	2,209.789	20.54	0.99	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	4.27060	0.00427	6.06110	0.00606	4.271	20.05	0.01	0.00	0	800.00

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 14/03/2016	Foreign Exchange Future	14.21	Call	2,100.43420	2.10043	1,857.65100	1.85765	2,100.434	20.00	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	4.66800	0.00467	6.62260	0.00662	4.668	19.76	0.01	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	2,001.13080	2.00113	1,758.63630	1.75864	2,001.131	19.51	0.99	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,812.82740	1.81283	1,572.03310	1.57203	1,812.827	18.58	0.98	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	6.72740	0.00673	10.53310	0.01053	6.727	18.58	0.02	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,723.84800	1.72385	1,485.77080	1.48577	1,723.848	18.13	0.98	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,616.21150	1.61621	1,381.77390	1.38177	1,616.211	17.86	0.97	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	10.11150	0.01011	20.27390	0.02027	10.111	17.86	0.03	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,568.05050	1.56805	1,335.11620	1.33512	1,568.050	17.89	0.97	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	14.06280	0.01406	27.39260	0.02739	14.063	17.92	0.04	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	25.13120	0.02513	46.39380	0.04639	25.131	18.03	0.06	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	25.86940	0.02587	47.62430	0.04762	25.869	18.03	0.06	41,602,788.03	40,216	41,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	26.62510	0.02663	48.88020	0.04888	26.625	18.04	0.07	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	29.00040	0.02900	52.80400	0.05280	29.000	18.05	0.07	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	1,150.81660	1.15082	939.48570	0.93949	1,150.817	18.14	0.90	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	1,089.52120	1.08952	883.13380	0.88313	1,089.521	18.18	0.88	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	81.87810	0.08188	135.91800	0.13592	81.878	18.28	0.16	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.46	Put	83.74050	0.08374	138.74450	0.13874	83.740	18.29	0.17	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	874.06040	0.87406	691.15430	0.69115	874.060	18.35	0.81	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	858.53700	0.85854	677.49680	0.67750	858.537	18.38	0.81	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	850.82860	0.85083	670.72830	0.67073	850.829	18.39	0.80	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	843.15780	0.84316	664.00300	0.66400	843.158	18.40	0.80	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	827.92470	0.82792	650.67750	0.65068	827.925	18.42	0.79	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	820.36280	0.82036	644.07570	0.64408	820.363	18.44	0.79	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.70	Put	140.73400	0.14073	0.00000	0.00000	140.734	18.56	0.25	123,340,178.64	31,000	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	711.53130	0.71153	550.15570	0.55016	711.531	18.62	0.74	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	643.95670	0.64396	492.90200	0.49290	643.957	18.75	0.70	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	187.85670	0.18786	281.40200	0.28140	187.857	18.75	0.30	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	550.39580	0.55040	415.06690	0.41507	550.396	18.93	0.64	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	244.29580	0.24430	353.56690	0.35357	244.296	18.93	0.36	0.00	0	502.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	440.49410	0.44049	330.09530	0.33010	440.494	19.18	0.56	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	374.63290	0.37463	280.81580	0.28082	374.633	19.41	0.50	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	474.43010	0.47443	635.40570	0.63541	474.430	19.69	0.55	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	312.02310	0.31202	232.78460	0.23278	312.023	19.82	0.44	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	294.43680	0.29444	219.42540	0.21943	294.437	19.95	0.42	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	232.67100	0.23267	172.95650	0.17296	232.671	20.46	0.35	0.00	0	35,701.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	676.57100	0.67657	861.45650	0.86146	676.571	20.46	0.65	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	750.38710	0.75039	941.95920	0.94196	750.387	20.71	0.68	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	788.35790	0.78836	982.86450	0.98286	788.358	20.84	0.70	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Call	172.36840	0.17237	127.72530	0.12773	172.368	21.10	0.27	136,712,650.50	31,000	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	866.26840	0.86627	1,066.22530	1.06623	866.268	21.10	0.73	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	138.34140	0.13834	102.40950	0.10241	138.341	21.54	0.23	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	103.98140	0.10398	77.24830	0.07725	103.981	22.09	0.18	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	35.83530	0.03584	25.71230	0.02571	35.835	23.85	0.07	0.00	0	12,500.00

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\$ / R			On 15/03/2016	Any day expiry										
					16.30910	16.30910	16.06450	16.06450		19.37	0.00	0.00	0	350.00
\$ / R			On 16/03/2016	Any day expiry										
					16.31210	16.31210	16.06750	16.06750		19.42	0.00	0.00	0	0.00
\$ / R	13.34	Put	On 16/03/2016	Any day expiry	1.64040	0.00164	2.32300	0.00232	1.640	24.25	0.00	0.00	0	17,991.00
\$ / R	14.63	Call	On 16/03/2016	Any day expiry	1,692.33490	1.69233	1,455.51200	1.45551	1,692.335	18.13	0.97	0.00	0	17,991.00
\$ / R			On 23/03/2016	Any day expiry	16.33330	16.33330	16.08830	16.08830		19.47	0.00	0.00	0	0.00
\$ / R	13.67	Put	On 23/03/2016	Any day expiry	4.07300	0.00407	5.80660	0.00581	4.073	22.18	0.01	0.00	0	19,744.00
\$ / R	14.97	Call	On 23/03/2016	Any day expiry	1,401.44440	1.40144	1,180.68190	1.18068	1,401.444	18.23	0.92	0.00	0	19,744.00
\$ / R			On 29/03/2016	Any day expiry	16.35150	16.35150	16.10610	16.10610		19.36	0.00	0.00	0	140.00
\$ / R	11.80	Put	On 29/03/2016	Any day expiry	0.11530	0.00012	0.22460	0.00022	0.115	25.92	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 29/03/2016	Any day expiry	4.11210	0.00411	5.95180	0.00595	4.112	22.23	0.01	0.00	0	150.00
\$ / R	15.25	Call	On 29/03/2016	Any day expiry	1,184.21800	1.18422	981.29360	0.98129	1,184.218	18.19	0.86	0.00	0	250.00
\$ / R	15.96	Call	On 29/03/2016	Any day expiry	671.85230	0.67185	531.01160	0.53101	671.852	18.84	0.65	0.00	0	150.00
\$ / R			On 31/03/2016	Any day expiry	16.35760	16.35760	16.11200	16.11200		19.42	0.00	0.00	0	35.00
\$ / R			On 04/04/2016	Any day expiry	16.36970	16.36970	16.12390	16.12390		19.35	0.00	0.00	0	140.00
\$ / R			On 05/04/2016	Any day expiry	16.37270	16.37270	16.12690	16.12690		19.39	0.00	0.00	0	0.00
\$ / R	15.87	Call	On 05/04/2016	Any day expiry	769.29410	0.76929	620.09180	0.62009	769.294	18.75	0.68	0.00	0	5,000.00
\$ / R			On 06/04/2016	Any day expiry	16.37570	16.37570	16.12990	16.12990		19.42	0.00	0.00	0	0.00
\$ / R			On 07/04/2016	Any day expiry	16.37880	16.37880	16.13280	16.13280		19.53	0.00	0.00	0	0.00
\$ / R	16.23	Call	On 07/04/2016	Any day expiry	582.29410	0.58229	464.37810	0.46438	582.294	19.29	0.56	0.00	0	5,000.00
\$ / R			On 11/04/2016	Any day expiry	16.39090	16.39090	16.14470	16.14470		19.45	0.00	0.00	0	100.00
\$ / R			On 15/04/2016	Any day expiry	16.40340	16.40340	16.15710	16.15710		19.54	0.00	0.00	0	1,960.00
\$ / R			On 18/04/2016	Any day expiry	16.41280	16.41280	16.16640	16.16640		19.45	0.00	0.00	0	0.00
\$ / R	13.97	Put	On 18/04/2016	Any day expiry	17.34260	0.01734	22.34330	0.02234	17.343	20.05	0.03	0.00	0	17,896.00
\$ / R	15.42	Call	On 18/04/2016	Any day expiry	1,150.81060	1.15081	961.45110	0.96145	1,150.811	18.25	0.79	0.00	0	17,896.00
\$ / R	17.09	Call	On 18/04/2016	Any day expiry	330.14470	0.33014	263.32060	0.26332	330.145	20.85	0.35	0.00	0	5,000.00
\$ / R			On 20/04/2016	Any day expiry	16.41910	16.41910	16.17260	16.17260		19.50	0.00	0.00	0	700.00
\$ / R			On 25/04/2016	Any day expiry	16.43480	16.43480	16.18810	16.18810		19.52	0.00	0.00	0	0.00
\$ / R	16.81	Call	On 25/04/2016	Any day expiry	446.70160	0.44670	359.34520	0.35935	446.702	20.24	0.42	0.00	0	10,000.00
\$ / R			On 26/04/2016	Any day expiry	16.43790	16.43790	16.19120	16.19120		19.54	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	1.13560	0.00114	1.43080	0.00143	1.136	25.37	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 26/04/2016	Any day expiry	10.44960	0.01045	14.20760	0.01421	10.450	20.73	0.02	0.00	0	150.00
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	1,018.93790	1.01894	848.59590	0.84860	1,018.938	18.38	0.73	0.00	0	250.00
\$ / R	16.29	Call	On 26/04/2016	Any day expiry	659.45010	0.65945	535.16030	0.53516	659.450	19.31	0.56	0.00	0	150.00
\$ / R	16.69	Call	On 26/04/2016	Any day expiry	493.48770	0.49349	398.18250	0.39818	493.488	20.02	0.45	0.00	0	10,000.00
\$ / R			On 29/04/2016	Any day expiry	16.44730	16.44730	16.20050	16.20050		19.56	0.00	0.00	0	0.00
\$ / R			On 04/05/2016	Any day expiry	16.70340	16.70340	16.70340	16.70340		0.00	0.00	0.00	0	370.00
\$ / R			On 10/05/2016	Any day expiry	16.48180	16.48180	16.23460	16.23460		19.56	0.00	0.00	0	0.00
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	39.48960	0.03949	49.65290	0.04965	39.490	18.69	0.06	0.00	0	8,403.00
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	1,194.00670	1.19401	1,007.57940	1.00758	1,194.007	18.24	0.76	0.00	0	8,403.00
\$ / R			On 13/05/2016	Any day expiry	16.49120	16.49120	16.24410	16.24410		19.62	0.00	0.00	0	50.00
\$ / R			On 17/05/2016	Any day expiry	16.50370	16.50370	16.25670	16.25670		19.58	0.00	0.00	0	100.00
\$ / R			On 27/05/2016	Any day expiry	16.53500	16.53500	16.28810	16.28810		19.71	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	3.10150	0.00310	3.59620	0.00360	3.101	24.16	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	15.00380	0.01500	20.56050	0.02056	15.004	19.02	0.02	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	16.13	Call	900.95880	0.90096	757.43090	0.75743	900.959	19.09	0.61	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	643.72850	0.64373	536.17840	0.53618	643.728	19.97	0.49	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			16.54760	16.54760	16.30070	16.30070		19.65	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry			16.56640	16.56640	16.31960	16.31960		19.63	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	4.81250	0.00481	5.60340	0.00560	4.813	22.26	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	1,366.16220	1.36616	1,177.17910	1.17718	1,366.162	18.22	0.77	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			16.57260	16.57260	16.32590	16.32590		19.59	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	86.47220	0.08647	105.56370	0.10556	86.472	18.02	0.10	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	1,155.92660	1.15593	990.65530	0.99066	1,155.927	18.54	0.70	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			16.57580	16.57580	16.32910	16.32910		19.75	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			16.58830	16.58830	16.34160	16.34160		19.71	0.00	137,782,419.80	8,306	106,936.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	4.96060	0.00496	5.72390	0.00572	4.961	22.01	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	8.58810	0.00859	10.25550	0.01026	8.588	19.54	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	9.18100	0.00918	11.01200	0.01101	9.181	19.24	0.01	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	10.66260	0.01066	14.18770	0.01419	10.663	18.59	0.02	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	3,104.86290	3.10486	2,864.94700	2.86495	3,104.863	18.21	0.98	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	16.56290	0.01656	23.34700	0.02335	16.563	18.21	0.02	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	17.46660	0.01747	24.49490	0.02449	17.467	18.21	0.03	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	55.56180	0.05556	70.59920	0.07060	55.562	18.05	0.07	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	79.05610	0.07906	97.97880	0.09798	79.056	18.00	0.09	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	124.61750	0.12462	154.71340	0.15471	124.618	17.92	0.13	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,795.74950	1.79575	1,583.67210	1.58367	1,795.750	17.90	0.85	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,738.83990	1.73884	1,529.94300	1.52994	1,738.840	17.93	0.84	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	1,106.80290	1.10680	948.42700	0.94843	1,106.803	18.67	0.67	0.00	0	250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	462.00440	0.46200	556.10310	0.55610	462.004	18.81	0.35	0.00	0	25,705.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	996.21320	0.99621	849.37900	0.84938	996.213	18.96	0.63	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.17	Put	541.46730	0.54147	645.34600	0.64535	541.467	19.07	0.39	0.00	0	20,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	929.44230	0.92944	790.03930	0.79004	929.442	19.16	0.60	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	714.85500	0.71486	838.30110	0.83830	714.855	19.56	0.46	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	790.12130	0.79012	668.71570	0.66872	790.121	19.61	0.54	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	801.98410	0.80198	934.17500	0.93418	801.984	19.80	0.49	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.92	Put	971.75950	0.97176	1,117.49160	1.11749	971.759	20.25	0.54	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	636.61570	0.63662	536.13280	0.53613	636.616	20.27	0.46	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	629.78750	0.62979	530.25860	0.53026	629.788	20.31	0.45	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	593.53720	0.59354	499.14450	0.49914	593.537	20.49	0.43	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	361.57600	0.36158	303.71880	0.30372	361.576	22.13	0.29	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	348.88170	0.34888	292.35700	0.29236	348.882	22.26	0.28	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	331.62000	0.33162	276.91780	0.27692	331.620	22.43	0.27	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	264.48250	0.26448	220.04660	0.22005	264.483	23.08	0.22	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry			16.62280	16.62280	16.37630	16.37630		19.73	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	201.78260	0.20178	247.62580	0.24763	201.783	18.08	0.19	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	795.72890	0.79573	678.06300	0.67806	795.729	19.80	0.52	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			16.63530	16.63530	16.38880	16.38880		19.78	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	4.41080	0.00441	4.96130	0.00496	4.411	22.45	0.01	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	18.51600	0.01852		26.39910	0.02640	18.516	17.74	0.03	0.00	0	150.00	
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	820.69450	0.82069		701.10270	0.70110	820.694	19.73	0.53	0.00	0	250.00	
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	664.58290	0.66458		565.00460	0.56500	664.583	20.41	0.45	0.00	0	150.00	
\$ / R	On 26/07/2016	Any day expiry			16.72300	16.72300		16.47700	16.47700		19.81	0.00	0.00	0	0.00	
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	828.15630	0.82816		948.32030	0.94832	828.156	19.65	0.45	0.00	0	7,229.00	
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	474.79970	0.47480		408.22820	0.40823	474.800	22.17	0.32	0.00	0	7,229.00	
\$ / R	On 27/07/2016	Any day expiry			16.72610	16.72610		16.48010	16.48010		19.89	0.00	0.00	0	0.00	
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	5.98450	0.00598		6.40800	0.00641	5.985	21.50	0.01	0.00	0	250.00	
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	18.58320	0.01858		28.07990	0.02808	18.583	16.51	0.03	0.00	0	150.00	
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	754.77040	0.75477		652.01910	0.65202	754.770	20.48	0.46	0.00	0	250.00	
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	655.46160	0.65546		565.37720	0.56538	655.462	20.98	0.41	0.00	0	150.00	
\$ / R	On 11/08/2016	Any day expiry			16.77310	16.77310		16.52760	16.52760		19.85	0.00	0.00	0	0.00	
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	10.99440	0.01099		12.31790	0.01232	10.994	18.27	0.01	0.00	0	2,000.00	
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,608.56380	1.60856		1,425.02640	1.42503	1,608.564	18.27	0.75	0.00	0	2,000.00	
\$ / R	On 15/08/2016	Any day expiry			16.78680	16.78680		16.54080	16.54080		19.90	0.00	0.00	0	105.00	
\$ / R	On 26/08/2016	Any day expiry			16.82460	16.82460		16.57700	16.57700		19.91	0.00	0.00	0	0.00	
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	7.89450	0.00789		8.40230	0.00840	7.895	20.82	0.01	0.00	0	250.00	
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	18.76060	0.01876		27.30070	0.02730	18.761	15.58	0.02	0.00	0	150.00	
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	698.69810	0.69870		610.37470	0.61037	698.698	21.22	0.40	0.00	0	250.00	
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	639.63580	0.63964		558.60730	0.55861	639.636	21.57	0.38	0.00	0	150.00	
\$ / R	On 06/09/2016	Any day expiry			16.86230	16.86230		16.61320	16.61320		19.92	0.00	0.00	0	0.00	
\$ / R	On 08/09/2016	Any day expiry			16.86910	16.86910		16.61980	16.61980		19.93	0.00	0.00	0	0.00	
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	32.88180	0.03288		48.97550	0.04898	32.882	15.55	0.04	0.00	0	48,990.00	
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	867.90460	0.86790		761.30120	0.76130	867.905	20.56	0.47	0.00	0	48,990.00	
\$ / R	On 09/09/2016	Any day expiry			16.87260	16.87260		16.62310	16.62310		19.94	0.00	0.00	0	0.00	
\$ / R	On 13/09/2016	Any day expiry			16.88630	16.88630		16.63630	16.63630		19.98	0.00	0.00	0	0.00	
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	217.50080	0.21750		266.36380	0.26636	217.501	17.57	0.17	0.00	0	1,000.00	
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	532.00130	0.53200		464.31300	0.46431	532.001	22.57	0.31	0.00	0	1,000.00	
\$ / R	On 15/09/2016	Any day expiry			16.89310	16.89310		16.64290	16.64290		19.98	0.00	0.00	0	259.00	
\$ / R	On 19/09/2016	Foreign Exchange Future			16.90680	16.90680		16.65600	16.65600		19.96	0.00	37,617,630.00	2,225	123,497.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	16.35040	0.01635		17.82390	0.01782	16.350	15.74	0.02	0.00	0	405.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	121.56660	0.12157		156.19940	0.15620	121.567	16.72	0.11	0.00	0	17,500.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	845.06820	0.84507		743.00020	0.74300	845.068	20.79	0.45	0.00	0	405.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	785.14840	0.78515		690.65790	0.69066	785.148	21.07	0.42	0.00	0	10,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	411.30750	0.41131		360.41160	0.36041	411.308	23.55	0.24	0.00	0	17,500.00	
\$ / R	On 28/09/2016	Any day expiry			16.93770	16.93770		16.68570	16.68570		20.03	0.00	0.00	0	0.00	
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	10.03140	0.01003		11.05890	0.01106	10.031	20.23	0.01	0.00	0	250.00	
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	23.40210	0.02340		26.78280	0.02678	23.402	15.36	0.03	0.00	0	150.00	
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	676.60280	0.67660		596.88790	0.59689	676.603	21.83	0.37	0.00	0	250.00	
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	640.91000	0.64091		564.94200	0.56494	640.910	22.06	0.35	0.00	0	150.00	
\$ / R	On 26/10/2016	Any day expiry			17.03370	17.03370		16.77790	16.77790		20.09	0.00	0.00	0	0.00	
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	10.40910	0.01041		13.25500	0.01325	10.409	19.46	0.01	0.00	0	250.00	
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	33.06150	0.03306		26.75260	0.02675	33.062	15.76	0.04	0.00	0	150.00	
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	654.44740	0.65445		579.48860	0.57949	654.447	22.38	0.34	0.00	0	250.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	637.93490	0.63793	564.95380	0.56495	637.935	22.47	0.33	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			17.14890	17.14890	16.88840	16.88840		20.13	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	10.75060	0.01075	14.82730	0.01483	10.751	18.70	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	38.60240	0.03860	31.51710	0.03152	38.602	15.64	0.04	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	631.36560	0.63137	565.09560	0.56510	631.366	22.92	0.31	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			17.20550	17.20550	16.94260	16.94260		20.16	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			17.22330	17.22330	16.95960	16.95960		20.15	0.00	22,390,290.00	1,300	14,403.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	13.47590	0.01348	15.05420	0.01505	13.476	18.82	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	22.68960	0.02269	19.70540	0.01971	22.690	14.93	0.02	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	23.66980	0.02367	22.68390	0.02268	23.670	14.56	0.03	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	24.86020	0.02486	32.62630	0.03263	24.860	14.14	0.03	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	260.31620	0.26032	309.59620	0.30960	260.316	17.32	0.16	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	281.59110	0.28159	333.66820	0.33367	281.591	17.48	0.17	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	287.85100	0.28785	340.73560	0.34074	287.851	17.53	0.18	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	354.85650	0.35486	401.45300	0.40145	354.857	17.98	0.20	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	2,238.44440	2.23844	2,028.03390	2.02803	2,238.444	18.13	0.77	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	447.55270	0.44755	504.31380	0.50431	447.553	18.20	0.24	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	553.90700	0.55391	621.50990	0.62151	553.907	18.42	0.28	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	632.45320	0.63245	714.70000	0.71470	632.453	18.57	0.30	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	722.30710	0.72231	814.57550	0.81458	722.307	18.81	0.33	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	856.00560	0.85601	959.00600	0.95951	856.006	19.17	0.37	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	887.24830	0.88725	993.23130	0.99323	887.248	19.25	0.37	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	973.22330	0.97322	1,085.74940	1.08575	973.223	19.46	0.40	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	1,012.02510	1.01203	1,127.37740	1.12738	1,012.025	19.56	0.40	0.00	0	15,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.51	Put	1,466.57110	1.46657	1,607.94010	1.60794	1,466.571	20.51	0.50	0.00	0	7,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	899.21250	0.89921	807.00660	0.80701	899.213	21.67	0.40	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	795.72960	0.79573	714.63710	0.71464	795.730	22.21	0.37	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	776.35970	0.77636	697.47100	0.69747	776.360	22.32	0.36	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	772.13560	0.77214	693.72810	0.69373	772.136	22.34	0.36	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	741.37810	0.74138	666.50870	0.66651	741.378	22.52	0.34	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	721.74690	0.72175	649.15400	0.64915	721.747	22.64	0.34	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	641.35400	0.64135	578.23680	0.57824	641.354	23.18	0.30	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	633.16650	0.63317	571.03190	0.57103	633.167	23.24	0.30	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	623.53130	0.62353	562.55050	0.56255	623.531	23.31	0.30	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	601.80050	0.60180	543.44490	0.54344	601.801	23.48	0.29	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	582.53610	0.58254	528.83210	0.52883	582.536	23.64	0.28	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	571.10230	0.57110	521.04270	0.52104	571.102	23.73	0.27	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	551.84100	0.55184	507.97520	0.50798	551.841	23.90	0.26	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	494.62340	0.49462	459.21500	0.45922	494.623	24.94	0.24	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	486.25440	0.48625	452.10640	0.45211	486.254	25.12	0.23	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	462.88640	0.46289	432.28770	0.43229	462.886	25.64	0.22	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			17.47790	17.47790	17.20780	17.20780		20.49	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,054.58480	1.05458	1,168.38230	1.16838	1,054.585	19.48	0.38	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	627.16330	0.62716	592.19340	0.59219	627.163	24.98	0.26	0.00	0	1,800.00

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		17.68960	17.68960		17.42850	17.42850		20.92	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future		16.30610	16.30610		16.06150	16.06150		19.31	0.00	864,223.30	53	1,170.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future		16.58830	16.58830		16.34160	16.34160		19.71	0.00	248,824.50	15	194.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future		16.90680	16.90680		16.65600	16.65600		19.96	0.00	321,229.20	19	101.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future		17.22330	17.22330		16.95960	16.95960		20.15	0.00	344,466.00	20	20.00
£ / R	On 26/02/2016	Any day expiry		23.40660	23.40660		23.21890	23.21890		20.27	0.00	537,326.00	23	163.00
£ / R	On 29/02/2016	Any day expiry		23.42020	23.42020		23.23230	23.23230		19.89	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry		23.45190	23.45190		23.26390	23.26390		19.92	0.00	0.00	0	115.00
£ / R	On 14/03/2016	Foreign Exchange Future		23.48340	23.48340		23.29500	23.29500		20.09	0.00	67,773,092.40	2,886	35,410.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	14.51130	0.01451	18.70570	0.01871	14.511	20.72	0.02	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	97.79490	0.09779	129.33840	0.12934	97.795	19.03	0.14	0.00	0	6,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	416.85910	0.41686	509.59970	0.50960	416.859	19.72	0.40	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	403.38160	0.40338	350.32210	0.35032	403.382	20.77	0.39	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	125.65940	0.12566	109.03430	0.10903	125.659	22.61	0.15	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry		23.62610	23.62610		23.43590	23.43590		20.41	0.00	0.00	0	116.00
£ / R	On 13/06/2016	Foreign Exchange Future		23.89730	23.89730		23.70890	23.70890		20.47	0.00	5,974,325.00	250	3,416.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	987.70110	0.98770	905.59610	0.90560	987.701	20.87	0.47	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	438.59070	0.43859	397.84020	0.39784	438.591	23.10	0.24	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry		24.31440	24.31440		24.12610	24.12610		20.34	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	281.41670	0.28142	309.13640	0.30914	281.417	18.47	0.15	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	1,000.31860	1.00032	936.91660	0.93692	1,000.319	21.70	0.39	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		24.37060	24.37060		24.18050	24.18050		20.27	0.00	0.00	0	890.00
£ / R	On 19/12/2016	Foreign Exchange Future		24.84300	24.84300		24.63970	24.63970		20.02	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	92.43700	0.09244	96.19810	0.09620	92.437	20.15	0.05	862,200.45	783	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	889.68900	0.88969	956.43450	0.95643	889.689	18.60	0.30	5,711,598.98	783	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	1,196.12830	1.19613	1,134.52900	1.13453	1,196.128	21.71	0.38	7,313,375.82	783	783.00
¥ / R	On 14/03/2016	Foreign Exchange Future		0.14060	0.14060		0.13735	0.13735		21.09	0.00	31,776.05	226	5,671.00
¥ / R	On 13/06/2016	Foreign Exchange Future		0.14345	0.14345		0.14014	0.14014		19.89	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future		0.14675	0.14675		0.14337	0.14337		19.78	0.00	0.00	0	947.00
€ / R	On 19/02/2016	Any day expiry		18.07200	18.07200		17.81730	17.81730		20.83	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	0.39230	0.00039	0.92870	0.00093	0.392	31.11	0.00	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	2,014.32040	2.01432	1,762.36930	1.76237	2,014.320	28.39	0.99	0.00	0	100.00
€ / R	On 24/02/2016	Any day expiry		18.09090	18.09090		17.83610	17.83610		20.35	0.00	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry		18.09490	18.09490		17.84020	17.84020		20.46	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry		18.10150	18.10150		17.84640	17.84640		19.96	0.00	18,086.50	1	5.00
€ / R	On 14/03/2016	Foreign Exchange Future		18.16690	18.16690		17.91070	17.91070		20.13	0.00	12,244,490.60	674	77,985.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.08040	0.00008	0.14600	0.00015	0.080	30.41	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.10940	0.00011	0.20460	0.00020	0.109	30.04	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	0.39880	0.00040	0.82470	0.00082	0.399	28.44	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	0.56410	0.00056	1.19070	0.00119	0.564	27.99	0.00	0.00	0	17,534.00

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 14/03/2016	Foreign Exchange Future	14.60	Put	1.52950	0.00153		2.71460	0.00271	1.529	26.39	0.00	0.00	0	15,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	3,269.06200	3.26906		3,014.35220	3.01435	3,269.062	25.07	1.00	0.00	0	24,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	2.16200	0.00216		3.65220	0.00365	2.162	25.07	0.00	0.00	0	33,200.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	2.31910	0.00232		3.88030	0.00388	2.319	24.80	0.01	0.00	0	15,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	2,800.68580	2.80069		2,546.64990	2.54665	2,800.686	23.00	0.99	0.00	0	25,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	3.78580	0.00379		5.94990	0.00595	3.786	23.00	0.01	0.00	0	25,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	2,224.77150	2.22477		1,972.16180	1.97216	2,224.771	20.45	0.98	0.00	0	26,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	2,175.30580	2.17531		1,922.87030	1.92287	2,175.306	20.23	0.98	0.00	0	650.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	2,027.16440	2.02716		1,776.56460	1.77656	2,027.164	19.57	0.98	0.00	0	24,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,879.48900	1.87949		1,634.52520	1.63453	1,879.489	18.90	0.97	0.00	0	36,640.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	1,321.39100	1.32139		1,103.97240	1.10397	1,321.391	19.00	0.90	0.00	0	19,500.00	
€ / R	On 22/03/2016	Any day expiry			18.12300	18.12300		17.86740	17.86740		20.14	0.00	0.00	0	293.00	
€ / R	On 24/03/2016	Any day expiry			18.13110	18.13110		17.87540	17.87540		20.29	0.00	0.00	0	0.00	
€ / R	On 15/04/2016	Any day expiry			18.16070	18.16070		17.90450	17.90450		20.17	0.00	0.00	0	11.00	
€ / R	On 26/04/2016	Any day expiry			18.18050	18.18050		17.92370	17.92370		20.06	0.00	0.00	0	25.00	
€ / R	On 29/04/2016	Any day expiry			18.19560	18.19560		17.93860	17.93860		20.05	0.00	0.00	0	0.00	
€ / R	On 25/05/2016	Any day expiry			18.21340	18.21340		17.95590	17.95590		19.80	0.00	0.00	0	74.00	
€ / R	On 27/05/2016	Any day expiry			18.23490	18.23490		17.97680	17.97680		19.87	0.00	0.00	0	0.00	
€ / R	On 13/06/2016	Foreign Exchange Future			18.53300	18.53300		18.27310	18.27310		20.08	0.00	0.00	0	40,960.00	
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	14.24070	0.01424		15.83900	0.01584	14.241	21.81	0.02	0.00	0	6,000.00	
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,654.01430	2.65401		2,414.56110	2.41456	2,654.014	19.04	0.92	0.00	0	6,000.00	
€ / R	On 19/09/2016	Foreign Exchange Future			18.95460	18.95460		18.69050	18.69050		20.02	0.00	4,738,650.00	250	6,093.00	
€ / R	On 19/12/2016	Foreign Exchange Future			19.37920	19.37920		19.10020	19.10020		20.11	0.00	1,879,782.40	97	5,790.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	267.71410	0.26771		303.07430	0.30307	267.714	18.47	0.14	0.00	0	2,912.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	373.38300	0.37338		422.25010	0.42225	373.383	18.46	0.19	0.00	0	2,961.00	
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	984.28520	0.98429		897.04610	0.89705	984.285	21.47	0.40	0.00	0	2,912.00	
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	746.51040	0.74651		680.44660	0.68045	746.510	22.57	0.32	0.00	0	2,961.00	
10Y STND	On 17/12/2025	Interest Rate Swap			103.78033	103.78033		103.10576	103.10576			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			101.06970	101.06970		100.36835	100.36835			0.00	0.00	0	0.00	
1Y STND	On 19/12/2016	Interest Rate Swap			100.18748	100.18748		100.16834	100.16834			0.00	0.00	0	0.00	
1Y STND	On 16/03/2017	Interest Rate Swap			100.24429	100.24429		100.21182	100.21182			0.00	0.00	0	0.00	
2Y STND	On 18/12/2017	Interest Rate Swap			100.71109	100.71109		100.58860	100.58860			0.00	0.00	0	0.00	
2Y STND	On 16/03/2018	Interest Rate Swap			100.25236	100.25236		100.05771	100.05771			0.00	0.00	0	0.00	
5Y STND	On 17/12/2020	Interest Rate Swap			101.25409	101.25409		100.88302	100.88302			0.00	0.00	0	0.00	
5Y STND	On 16/03/2021	Interest Rate Swap			100.79863	100.79863		100.41212	100.41212			0.00	0.00	0	0.00	
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
AL37	On 05/05/2016	Index Future			468.80700	468.80700		471.76600	471.76600			0.00	0.00	0	2.00	
AL37	On 04/08/2016	Index Future			477.77800	477.77800		480.80500	480.80500			0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL7T	On 05/05/2016	Index Future			537.96800		537.96800		543.45900	543.45900			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			548.26100		548.26100		553.87100	553.87100			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			487.31200		487.31200		492.88000	492.88000			0.00	0.00	0	515.00
ALBI	On 04/08/2016	Index Future			496.63700		496.63700		502.32400	502.32400			0.00	29,798,220.00	6	139.00
ALBI	On 03/11/2016	Index Future			506.50700		506.50700		512.31100	512.31100			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.52030		11.52030		11.41590	11.41590		13.66	0.00	7,741,641.60	672	12,945.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	0.84450		0.00084		1.54140	0.00154	0.845	19.80	0.00	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,125.51420		1.12551		1,024.58580	1.02459	1,125.514	16.76	0.98	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	17.90020		0.01790		32.20840	0.03221	17.900	14.71	0.07	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	260.14530		0.26015		223.79230	0.22379	260.145	13.71	0.61	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	254.22380		0.25422		219.25470	0.21925	254.224	13.71	0.60	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	9.44370		0.00944		13.54190	0.01354	9.444	16.36	0.04	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.67090		11.67090		11.56680	11.56680		16.71	0.00	0.00	0	3,067.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.84550		11.84550		11.74100	11.74100		16.33	0.00	0.00	0	750.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			12.02430		12.02430		11.91210	11.91210		16.35	0.00	0.00	0	69.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.69720		11.69720		11.62080	11.62080		14.21	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.90240		11.90240		11.82590	11.82590		16.29	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			16.45020		16.45020		16.15340	16.15340		20.66	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.80560		16.80560		16.50390	16.50390		20.80	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.46440		2.46440		2.42870	2.42870		19.70	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.47700		2.47700		2.44490	2.44490		21.10	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.43510		2.43510		2.40080	2.40080		21.91	0.00	0.00	0	60.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.48480		2.48480		2.45020	2.45020		22.59	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			128.96158		128.96158		128.70797	128.70797			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

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
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/02/2016	Bond Future	10.56000		78.77516		10.56000	78.77516			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.88624		74.96010		10.71153	76.04454			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.97873		76.41041		10.79782	77.51736			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	11.06600		74.12057		10.87899	75.24962			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 04/02/2016	Bond Future	10.69500		83.27226		10.69500	83.27226			0.00	0.00	0	0.00
ES42	On 05/05/2016	Bond Future	11.03152		78.80483		10.85145	80.06531			0.00	0.00	0	7,250.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/05/2016	GOVI	486.63400		486.63400		491.91600	491.91600			0.00	9,732,680.00	2	483.00
GOVI	On 04/08/2016	GOVI	495.94500		495.94500		501.34100	501.34100			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	505.80100		505.80100		511.30900	511.30900			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	2.09360		2.09360		2.06100	2.06100		18.72	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.12890		2.12890		2.09580	2.09580		19.33	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.16650		2.16650		2.13310	2.13310		19.41	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.20320		2.20320		2.16820	2.16820		19.75	0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	121.22185		121.22185		121.22185	121.22185			0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	123.42664		123.42664		123.44309	123.44309			0.00	58,133,947.44	471	4,419.00
I2025	On 04/08/2016	Bond Future	124.57299		124.57299		124.59182	124.59182			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 04/02/2016	Bond Future	101.98765		101.98765		101.98765	101.98765			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	102.86725		102.86725		102.88076	102.88076			0.00	0.00	0	2,032.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/02/2016	Bond Future	126.65392		126.65392		126.65392	126.65392			0.00	0.00	0	0.00
I2038	On 05/05/2016	Bond Future	128.95776		128.95776		128.97480	128.97480			0.00	0.00	0	19,557.00
I2038	On 04/08/2016	Bond Future	130.05519		130.05519		130.07472	130.07472			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 04/02/2016	Bond Future	127.16365		127.16365		127.16365	127.16365			0.00	0.00	0	0.00
I2046	On 05/05/2016	Bond Future	127.21334		127.21334		127.22997	127.22997			0.00	0.00	0	12,807.00
I2046	On 04/08/2016	Bond Future	129.68474		129.68474		129.70392	129.70392			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 04/02/2016	Bond Future		137.16324	137.16324		137.16324	137.16324			0.00	0.00	0	0.00
I2050	On 05/05/2016	Bond Future		139.82587	139.82587		139.84446	139.84446			0.00	0.00	0	16,456.00
I2050	On 04/08/2016	Bond Future		140.97440	140.97440		140.99544	140.99544			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 05/05/2016	Index Future		237.91100	237.91100		237.67900	237.67900			0.00	0.00	0	975.00
IGOV	On 04/08/2016	Index Future		242.48200	242.48200		242.25200	242.25200			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future		247.32000	247.32000		247.08800	247.08800			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future		644.43800	644.43800		643.61800	643.61800			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		656.42900	656.42900		655.59700	655.59700			0.00	0.00	0	157.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.09000	92.91000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		7.23000	92.77000		7.23000	92.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.30000	92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.37000	92.63000		7.37000	92.63000			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 21/09/2016	Jibar Tradeable Future		7.60000	92.40000		7.60000	92.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.78000	92.22000		7.78000	92.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.92000	92.08000		7.92000	92.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.04000	91.96000		8.04000	91.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.14000	91.86000		8.14000	91.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.26000	91.74000		8.26000	91.74000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.15900	0.15900		0.15630	0.15630			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.15770	0.15770		0.15630	0.15630			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.15740	0.15740		0.15590	0.15590			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.07790	0.07790		0.07630	0.07630			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06820	0.06820		0.06730	0.06730			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06450	0.06450		0.06380	0.06380			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		10.76140	10.76140		10.64180	10.64180		13.28	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		10.88960	10.88960		10.77030	10.77030		14.39	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		11.04050	11.04050		10.91960	10.91960		15.69	0.00	0.00	0	0.00
PULA / R	On 14/03/2016	Foreign Exchange Future		1.42290	1.42290		1.41930	1.41930			0.00	1,422.90	1	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future		1.43770	1.43770		1.43410	1.43410			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future		1.45340	1.45340		1.44990	1.44990			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future		1.46800	1.46800		1.46380	1.46380			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.11410	1.11410		1.11510	1.11510			0.00	2,230,428.20	2,002	72.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future		1.11720	1.11720		1.11820	1.11820			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.12110		1.12110		1.12210	1.12210			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			9.10000		110.94483		9.10000	110.94483		12.15	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.39520		111.34546		9.22428	112.54396		11.82	0.00	5,567,273.00	50	57,309.00
R186	On 05/05/2016	Bond Future	8.75	Call	888.02000		0.88802		1,256.94000	1.25694	888.020	11.58	0.24	4,910,990.08	180	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	5,509.53000		5.50953		4,679.95000	4.67995	5,509.530	11.58	0.76	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	4,961.15000		4.96115		4,180.60000	4.18060	4,961.150	11.61	0.72	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	2,080.91000		2.08091		0.00000	0.00000	2,080.910	11.74	0.45	8,993,451.20	180	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	1,291.92000		1.29192		1,003.07000	1.00307	1,291.920	12.03	0.30	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	1,231.79000		1.23179		0.00000	0.00000	1,231.790	12.05	0.29	5,829,794.60	180	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	1,100.12000		1.10012		847.93000	0.84793	1,100.120	12.09	0.27	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.45869		108.19476		9.28054	109.41867		11.79	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 04/02/2016	Bond Future			288.60706		288.60706		288.60706	288.60706			0.00	0.00	0	0.00
R197	On 05/05/2016	Bond Future			294.23936		294.23936		293.89498	293.89498			0.00	0.00	0	1,383.00
R197	On 04/08/2016	Bond Future			293.46220		293.46220		293.11614	293.11614			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 04/02/2016	Bond Future			237.34344		237.34344		237.34344	237.34344			0.00	0.00	0	0.00
R202	On 05/05/2016	Bond Future			242.32610		242.32610		241.69226	241.69226			0.00	0.00	0	43,482.00
R202	On 04/08/2016	Bond Future			243.58483		243.58483		242.94300	242.94300			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 04/02/2016	Bond Future			8.93500		97.35748		8.93500	97.35748		9.25	0.00	0.00	0	0.00
R2023	On 05/05/2016	Bond Future			9.25831		93.99562		9.08090	94.83996		9.27	0.00	0.00	0	9,781.00
R2023	On 04/08/2016	Bond Future			9.32804		95.81398		9.14125	96.67664		8.68	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.39291		93.76690		9.19653	94.64687		6.69	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 04/02/2016	Bond Future			7.89500		103.84204		7.89500	103.84204		2.12	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			8.25981		101.22553		8.05729	101.47979		1.99	0.00	0.00	0	53,959.00
R203	On 04/08/2016	Bond Future			8.36731		103.18393		8.11391	103.44522		1.61	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.46285		101.04156		8.13237	101.30835		1.34	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 04/02/2016	Bond Future			9.49000		88.78991		9.49000	88.78991			0.00	0.00	0	0.00
R2030	On 05/05/2016	Bond Future			9.80180		88.73486		9.62159	89.96107			0.00	0.00	0	17,216.00
R2030	On 04/08/2016	Bond Future			9.86955		86.44298		9.68279	87.69477			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 04/02/2016	Bond Future		9.60500	91.95230		9.60500	91.95230		15.79	0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future		9.91034	87.73334		9.73548	88.99539		16.21	0.00	0.00	0	9,165.00
R2032	On 04/08/2016	Bond Future		9.97561	89.43091		9.79474	90.71926		15.51	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future		10.03335	87.03137		9.84660	88.34536		12.02	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 04/02/2016	Bond Future		9.68500	96.97810		9.68500	96.97810			0.00	0.00	0	0.00
R2035	On 05/05/2016	Bond Future		9.99739	92.26724		9.82279	93.64261			0.00	0.00	0	4,019.00
R2035	On 04/08/2016	Bond Future		10.05964	94.05213		9.87922	95.45610			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 04/02/2016	Bond Future		9.76000	89.04485		9.76000	89.04485		17.87	0.00	0.00	0	0.00
R2037	On 05/05/2016	Bond Future		10.07010	88.75266		9.89548	90.11275		17.55	0.00	40,559,965.62	457	40,950.00
R2037	On 04/08/2016	Bond Future		10.13686	86.21064		9.95642	87.59885		17.63	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future		10.19153	87.90833		10.00565	89.32418		13.06	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 04/02/2016	Bond Future		8.31000	100.30101		8.31000	100.30101		4.04	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future		8.67647	101.51417		8.48362	101.95405		3.81	0.00	0.00	0	33,081.00
R204	On 04/08/2016	Bond Future		8.78334	99.43623		8.56668	99.88671		3.50	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		8.87221	101.39371		8.62767	101.85338		2.46	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 04/02/2016	Bond Future		9.84000	92.53423		9.84000	92.53423		18.36	0.00	0.00	0	0.00
R2040	On 05/05/2016	Bond Future		10.15598	92.14779		9.97622	93.63148		18.05	0.00	0.00	0	1,820.00
R2040	On 04/08/2016	Bond Future		10.22384	89.42090		10.03810	90.93522		18.15	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 04/02/2016	Bond Future		9.86500	89.67312		9.86500	89.67312		19.01	0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future		10.18447	89.18876		10.00476	90.67300		18.70	0.00	0.00	0	20,898.00
R2044	On 04/08/2016	Bond Future		10.25091	86.52985		10.06530	88.04470		18.81	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		10.30564	88.23385		10.11455	89.77882		13.93	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 04/02/2016	Bond Future		9.85000	93.25057		9.85000	93.25057		18.57	0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future		10.16477	88.35297		9.98520	89.86488		19.20	0.00	0.00	0	61,942.00
R2048	On 04/08/2016	Bond Future		10.22498	90.06215		10.03971	91.60523		18.39	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		10.28114	87.39457		10.09034	88.96828		14.31	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

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	On 04/02/2016	Bond Future			8.56000		96.19277		8.56000	96.19277		5.63	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future			8.89612		97.21925		8.71901	97.75006		5.39	0.00	0.00	0	41,997.00
R207	On 05/05/2016	Bond Future	7.56	Call	55.15000		0.05515		96.92000	0.09692	55.150	5.20	0.05	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.99302		95.45522		8.80015	95.99831		5.07	0.00	0.00	0	0.00
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 04/02/2016	Bond Future			8.73000		94.35893		8.73000	94.35893		7.18	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			9.05575		91.77416		8.87607	92.43603		7.16	0.00	0.00	0	52,479.00
R208	On 04/08/2016	Bond Future			9.13831		93.54981		8.94646	94.22638		6.61	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.20917		91.98745		9.00446	92.67769		5.04	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 04/02/2016	Bond Future			9.64500		72.31994		9.64500	72.31994		18.13	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future			9.93720		68.95604		9.76283	70.09208		18.63	0.00	0.00	0	27,908.00
R209	On 05/05/2016	Bond Future	8.25	Call	82.02000		0.08202		142.37000	0.14237	82.020	18.15	0.04	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	520.83000		0.52083		769.50000	0.76950	520.830	18.15	0.17	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.99465		70.29029		9.81496	71.44973		17.89	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,383.37000		2.38337		2,916.93000	2.91693	2,383.370	17.70	0.41	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,655.41000		5.65541		6,501.91000	6.50191	5,655.410	18.39	0.69	0.00	0	6,000.00
R209	On 03/11/2016	Bond Future			10.04521		68.52240		9.86034	69.70494		13.88	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 04/02/2016	Bond Future			179.45529		179.45529		179.45529	179.45529			0.00	0.00	0	0.00
R210	On 05/05/2016	Bond Future			180.92602		180.92602		180.57123	180.57123			0.00	0.00	0	1,178.00
R210	On 04/08/2016	Bond Future			184.44100		184.44100		184.08237	184.08237			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 04/02/2016	Bond Future			134.53946		134.53946		134.53946	134.53946			0.00	0.00	0	0.00
R211	On 05/05/2016	Bond Future			137.12861		137.12861		137.08192	137.08192			0.00	0.00	0	2.00
R211	On 04/08/2016	Bond Future			138.05537		138.05537		138.01011	138.01011			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

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
R212	On 04/02/2016	Bond Future		139.89432	139.89432		139.89432	139.89432			0.00	0.00	0	0.00
R212	On 05/05/2016	Bond Future		142.67388	142.67388		142.37918	142.37918			0.00	0.00	0	3,698.00
R212	On 04/08/2016	Bond Future		143.53882	143.53882		143.24075	143.24075			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 04/02/2016	Bond Future		9.52000	83.18230		9.52000	83.18230		15.70	0.00	0.00	0	0.00
R213	On 05/05/2016	Bond Future		9.81976	79.57288		9.64511	80.71740		16.07	0.00	93,736,852.64	1,178	47,721.00
R213	On 04/08/2016	Bond Future		9.87891	81.11225		9.69841	82.28055		15.39	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future		9.93385	79.15647		9.74761	80.34803		11.90	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 04/02/2016	Bond Future		9.75500	72.60330		9.75500	72.60330		18.76	0.00	0.00	0	0.00
R214	On 05/05/2016	Bond Future		10.05599	68.98555		9.87663	70.18657		19.35	0.00	0.00	0	31,269.00
R214	On 04/08/2016	Bond Future		10.11222	70.32012		9.92743	71.54586		18.56	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	521.08000	0.52108	710.44000	0.71044	521.080	18.07	0.12	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,540.97000	1.54097	1,956.68000	1.95668	1,540.970	18.22	0.29	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,289.41000	4.28941	5,059.41000	5.05941	4,289.410	18.82	0.58	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,194.20000	8.19420	9,218.34000	9.21834	8,194.200	19.44	0.80	0.00	0	6,300.00
R214	On 03/11/2016	Bond Future		10.16446	68.40571		9.97440	69.65582		14.43	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		28,786.00000	28,786.00000		28,374.69000	28,374.69000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future		11.57860	11.57860		11.39730	11.39730		16.13	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		11.75320	11.75320		11.57110	11.57110		17.35	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future		5.47990	5.47990		5.45530	5.45530		13.55	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.43620	5.43620		5.41390	5.41390		16.54	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future		1.39560	1.39560		1.36250	1.36250			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.31360	1.31360		1.29450	1.29450			0.00	0.00	0	0.00

Total for Derivatives : **1,936,118,387.86** **195,741** **4658655.00**

Grand Total: **1,936,118,387.86** **195,741** **4658655.00**