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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/02/2016

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 19/02/2016	Any day expiry	15.40300	15.40300		15.30410	15.30410		15.05	0.00	55,450,800.00	3,600	0.00	
\$ / R	On 23/02/2016	Any day expiry	15.40590	15.40590		15.29840	15.29840		17.55	0.00	0.00	0	0.00	
\$ / R	On 23/02/2016	Any day expiry	15.82	Call	27.11850	0.02712	23.77240	0.02377	27.118	23.39	0.14	0.00	0	1,000.00
\$ / R	On 24/02/2016	Any day expiry	15.40590	15.40590		15.30130	15.30130		18.43	0.00	0.00	0	0.00	
\$ / R	On 24/02/2016	Any day expiry	15.87	Call	30.13990	0.03014	20.95540	0.02096	30.140	23.35	0.14	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry	15.40890	15.40890		15.30430	15.30430		18.98	0.00	0.00	0	0.00	
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.01550	0.00002	0.000	40.96	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	0.17840	0.00018	0.31700	0.00032	0.178	33.50	0.00	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	589.63780	0.58964	495.53440	0.49553	589.638	22.81	0.90	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	71.18720	0.07119	53.87920	0.05388	71.187	20.28	0.29	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry	15.41180	15.41180		15.30730	15.30730		19.37	0.00	0.00	0	392.00	
\$ / R	On 29/02/2016	Any day expiry	15.42070	15.42070		15.31620	15.31620		18.94	0.00	1,158,637.50	75	306.00	
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	1.54500	0.00155	3.03340	0.00303	1.545	25.48	0.01	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	828.23680	0.82824	730.64310	0.73064	828.237	18.86	0.96	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	16.16	Call	21.00270	0.02100	20.83640	0.02084	21.003	20.62	0.09	0.00	0	5,000.00
\$ / R	On 01/03/2016	Any day expiry	15.42370	15.42370		15.31900	15.31900		19.24	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
\$ / R	On 01/03/2016	Any day expiry	16.26	Call	20.43710	0.02044	20.36120	0.02036	20.437	21.36	0.08	0.00	0	2,500.00
\$ / R	On 02/03/2016	Any day expiry			15.42660	15.42660	15.32190	15.32190		19.49	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	840.49320	0.84049	745.38250	0.74538	840.493	19.58	0.94	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	830.87820	0.83088	736.40030	0.73640	830.878	19.51	0.94	0.00	0	20,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	821.27470	0.82127	727.45370	0.72745	821.275	19.43	0.94	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	15.86	Call	76.81600	0.07682	67.21620	0.06722	76.816	20.49	0.23	0.00	0	2,000.00
\$ / R	On 03/03/2016	Any day expiry			15.42950	15.42950	15.32480	15.32480		19.70	0.00	0.00	0	467.00
\$ / R	On 04/03/2016	Any day expiry			15.43240	15.43240	14.47100	14.47100		19.87	0.00	0.00	0	0.00
\$ / R	On 04/03/2016	Any day expiry	14.47	Call	976.95800	0.97696	0.00000	0.00000	976.958	20.73	0.95	68,440,594.50	5,000	0.00
\$ / R	On 04/03/2016	Any day expiry	15.47	Call	223.33960	0.22334	0.00000	0.00000	223.340	20.02	0.48	37,370,200.50	5,000	2,500.00
\$ / R	On 07/03/2016	Any day expiry			15.44110	15.44110	15.33620	15.33620		19.61	0.00	2,165,590.00	140	301.00
\$ / R	On 11/03/2016	Any day expiry			15.45270	15.45270	15.34770	15.34770		20.10	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			15.46140	15.46140	15.35630	15.35630		19.84	0.00	2,322,827,967.60	150,234	823,690.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.03530	0.00004	0.05970	0.00006	0.035	31.24	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.03850	0.00004	0.06590	0.00007	0.039	30.97	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.05440	0.00005	0.09780	0.00010	0.054	29.89	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.05730	0.00006	0.10370	0.00010	0.057	29.72	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.06590	0.00007	0.12150	0.00012	0.066	29.29	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.07060	0.00007	0.13160	0.00013	0.071	29.08	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.07710	0.00008	0.14530	0.00015	0.077	28.81	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.09350	0.00009	0.18080	0.00018	0.093	28.21	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.12200	0.00012	0.24380	0.00024	0.122	27.40	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	2,911.63040	2.91163	2,806.74750	2.80675	2,911.630	26.07	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.36230	0.00036	0.66990	0.00067	0.362	25.27	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	2,661.81800	2.66182	2,557.06140	2.55706	2,661.818	25.02	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	0.59800	0.00060	1.04970	0.00105	0.598	24.38	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	0.85600	0.00086	1.45000	0.00145	0.856	23.75	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,262.48780	2.26249	2,158.10080	2.15810	2,262.488	23.33	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	1.25620	0.00126	2.05170	0.00205	1.256	23.08	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	1,963.63730	1.96364	1,859.77010	1.85977	1,963.637	22.06	0.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,913.92380	1.91392	1,810.17470	1.81017	1,913.924	21.85	0.99	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	4.08970	0.00409	6.03760	0.00604	4.090	21.01	0.01	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,705.58970	1.70559	1,602.47380	1.60247	1,705.590	20.97	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,528.11190	1.52811	1,426.89330	1.42689	1,528.112	20.32	0.98	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	6.93720	0.00694	10.93010	0.01093	6.937	20.31	0.02	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,469.56880	1.46957	1,369.05980	1.36906	1,469.569	20.25	0.97	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,372.63140	1.37263	1,273.54080	1.27354	1,372.631	20.12	0.97	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	15.27070	0.01527	23.03320	0.02303	15.271	19.99	0.05	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,267.13740	1.26714	1,169.99540	1.17000	1,267.137	19.97	0.95	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	18.26380	0.01826	27.25750	0.02726	18.264	19.91	0.05	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,172.53660	1.17254	1,077.56690	1.07757	1,172.537	19.84	0.94	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	997.30840	0.99731	907.65970	0.90766	997.308	19.60	0.90	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	35.90840	0.03591	51.35970	0.05136	35.908	19.60	0.10	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	916.92000	0.91692	830.38240	0.83038	916.920	19.48	0.88	0.00	0	1,204.00

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	14.70	Call	821.50260	0.82150	741.48400	0.74148	821.503	19.34	0.85	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	60.10260	0.06010	85.18400	0.08518	60.103	19.34	0.15	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	780.25720	0.78026	702.71600	0.70272	780.257	19.37	0.83	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	78.55700	0.07856	108.68780	0.10869	78.557	19.40	0.18	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	124.79870	0.12480	165.46470	0.16546	124.799	19.53	0.26	194,883,000.00	50,000	0.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	127.67310	0.12767	168.91910	0.16892	127.673	19.54	0.26	79,325,288.00	20,000	41,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	130.59520	0.13060	172.42160	0.17242	130.595	19.54	0.27	122,899,392.00	30,000	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	139.63960	0.13964	183.22090	0.18322	139.640	19.56	0.28	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	456.63540	0.45664	404.59570	0.40460	456.635	19.67	0.64	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	414.98380	0.41498	367.07570	0.36708	414.984	19.72	0.61	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	307.99760	0.30800	377.65740	0.37766	307.998	19.84	0.48	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	284.03870	0.28404	252.77640	0.25278	284.039	20.01	0.48	0.00	0	17,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	275.69730	0.27570	245.43500	0.24544	275.697	20.05	0.47	72,467,660.00	10,000	0.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	271.59980	0.27160	241.82990	0.24183	271.600	20.07	0.46	71,751,771.00	10,000	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	267.54920	0.26755	238.27020	0.23827	267.549	20.09	0.46	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	259.59560	0.25960	231.27970	0.23128	259.596	20.14	0.45	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	255.69030	0.25569	227.84820	0.22785	255.690	20.16	0.44	68,289,024.00	10,000	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.70	Put	457.78510	0.45779	539.52900	0.53953	457.785	20.37	0.61	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	202.60920	0.20261	181.31490	0.18131	202.609	20.48	0.37	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	172.59580	0.17260	155.05750	0.15506	172.596	20.69	0.33	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	561.19580	0.56120	648.75750	0.64876	561.196	20.69	0.67	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	134.74600	0.13475	121.95600	0.12196	134.746	21.01	0.27	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	673.34600	0.67335	765.65600	0.76566	673.346	21.01	0.73	0.00	0	502.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	95.74430	0.09574	87.60360	0.08760	95.744	21.43	0.21	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	74.71280	0.07471	69.02750	0.06903	74.713	21.71	0.17	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	1,049.86130	1.04986	1,150.78510	1.15079	1,049.861	21.93	0.86	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	55.92320	0.05592	52.32680	0.05233	55.923	22.03	0.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	51.02170	0.05102	47.94640	0.04795	51.022	22.13	0.12	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	35.18430	0.03518	33.68600	0.03369	35.184	22.53	0.09	0.00	0	35,701.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	1,323.78430	1.32378	1,427.38600	1.42739	1,323.784	22.53	0.91	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	1,417.74660	1.41775	1,521.89110	1.52189	1,417.747	22.73	0.93	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	1,465.11510	1.46512	1,569.48140	1.56948	1,465.115	22.83	0.93	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Call	21.92470	0.02192	21.58550	0.02159	21.925	23.03	0.06	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	1,560.52470	1.56052	1,665.28550	1.66529	1,560.525	23.03	0.94	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	15.73270	0.01573	15.66730	0.01567	15.733	23.45	0.04	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	10.30150	0.01030	10.40430	0.01040	10.302	23.98	0.03	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	2.31430	0.00231	2.43860	0.00244	2.314	25.90	0.01	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			15.46430	15.46430	15.35920	15.35920		19.93	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			15.46720	15.46720	15.36210	15.36210		20.02	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	1.81770	0.00182	2.68880	0.00269	1.818	22.34	0.01	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	894.19750	0.89420	811.38220	0.81138	894.198	19.49	0.86	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			15.48760	15.48760	15.38220	15.38220		19.98	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	6.84070	0.00684	8.81830	0.00882	6.841	20.38	0.02	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	672.81570	0.67282	607.04700	0.60705	672.816	19.48	0.73	0.00	0	19,744.00

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 29/03/2016	Any day expiry			15.50540	15.50540		15.39980	15.39980		19.67	0.00	0.00	0	140.00
\$ / R	11.80	Put	On 29/03/2016	Any day expiry	0.25970	0.00026		0.43280	0.00043	0.260	26.51	0.00	0.00	0	250.00		
\$ / R	13.50	Put	On 29/03/2016	Any day expiry	7.26110	0.00726		9.39680	0.00940	7.261	20.67	0.02	0.00	0	150.00		
\$ / R	15.25	Call	On 29/03/2016	Any day expiry	530.47260	0.53047	477.52880	0.47753	530.473	19.43	0.62	0.00	0	250.00			
\$ / R	15.96	Call	On 29/03/2016	Any day expiry	233.64850	0.23365	210.24260	0.21024	233.648	20.60	0.35	0.00	0	150.00			
\$ / R			On 31/03/2016	Any day expiry	15.51140	15.51140		15.40570	15.40570		19.71	0.00	0.00	0	359.00		
\$ / R			On 04/04/2016	Any day expiry	15.52320	15.52320		15.41750	15.41750		19.54	0.00	0.00	0	140.00		
\$ / R			On 05/04/2016	Any day expiry	15.52620	15.52620		15.42040	15.42040		19.57	0.00	0.00	0	0.00		
\$ / R	15.87	Call	On 05/04/2016	Any day expiry	299.58310	0.29958	270.76110	0.27076	299.583	20.28	0.39	0.00	0	5,000.00			
\$ / R			On 06/04/2016	Any day expiry	15.52920	15.52920		15.42330	15.42330		19.59	0.00	0.00	0	0.00		
\$ / R			On 07/04/2016	Any day expiry	15.53220	15.53220		15.42630	15.42630		19.60	0.00	0.00	0	0.00		
\$ / R	16.23	Call	On 07/04/2016	Any day expiry	211.18670	0.21119	191.08030	0.19108	211.187	20.98	0.29	0.00	0	5,000.00			
\$ / R			On 11/04/2016	Any day expiry	15.54400	15.54400		15.43800	15.43800		19.54	0.00	0.00	0	100.00		
\$ / R			On 15/04/2016	Any day expiry	15.55590	15.55590		15.44980	15.44980		19.61	0.00	31,291.40	2	2,267.00		
\$ / R			On 18/04/2016	Any day expiry	15.56480	15.56480		15.45860	15.45860		19.47	0.00	0.00	0	0.00		
\$ / R	13.97	Put	On 18/04/2016	Any day expiry	36.90970	0.03691	46.95420	0.04695	36.910	18.65	0.07	0.00	0	17,896.00			
\$ / R	15.42	Call	On 18/04/2016	Any day expiry	556.35670	0.55636	507.33980	0.50734	556.357	19.34	0.56	0.00	0	17,896.00			
\$ / R	17.09	Call	On 18/04/2016	Any day expiry	112.30960	0.11231	102.30350	0.10230	112.310	22.31	0.16	0.00	0	5,000.00			
\$ / R			On 20/04/2016	Any day expiry	15.57080	15.57080		15.46450	15.46450		19.58	0.00	0.00	0	700.00		
\$ / R			On 25/04/2016	Any day expiry	15.58570	15.58570		15.47910	15.47910		19.51	0.00	0.00	0	0.00		
\$ / R	16.81	Call	On 25/04/2016	Any day expiry	173.21680	0.17322	159.64270	0.15964	173.217	21.69	0.22	0.00	0	10,000.00			
\$ / R			On 26/04/2016	Any day expiry	15.58860	15.58860		15.48210	15.48210		19.53	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	1.72830	0.00173	2.26600	0.00227	1.728	24.46	0.00	0.00	0	250.00			
\$ / R	13.50	Put	On 26/04/2016	Any day expiry	23.79230	0.02379	28.99900	0.02900	23.792	19.98	0.04	0.00	0	150.00			
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	489.40220	0.48940	450.74350	0.45074	489.402	19.64	0.50	0.00	0	250.00			
\$ / R	16.29	Call	On 26/04/2016	Any day expiry	282.53830	0.28254	260.12120	0.26012	282.538	20.76	0.33	0.00	0	150.00			
\$ / R	16.69	Call	On 26/04/2016	Any day expiry	197.52180	0.19752	182.30270	0.18230	197.522	21.49	0.24	0.00	0	10,000.00			
\$ / R			On 29/04/2016	Any day expiry	15.59760	15.59760		15.49090	15.49090		19.56	0.00	0.00	0	500.00		
\$ / R			On 04/05/2016	Any day expiry	15.61240	15.61240		15.50560	15.50560		19.48	0.00	0.00	0	370.00		
\$ / R			On 10/05/2016	Any day expiry	15.63030	15.63030		15.52320	15.52320		19.52	0.00	0.00	0	0.00		
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	101.37220	0.10137	122.15530	0.12216	101.372	18.52	0.14	0.00	0	8,403.00			
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	628.74790	0.62875	583.98970	0.58399	628.748	19.37	0.55	0.00	0	8,403.00			
\$ / R			On 13/05/2016	Any day expiry	15.63920	15.63920		15.53200	15.53200		19.57	0.00	0.00	0	550.00		
\$ / R			On 16/05/2016	Any day expiry	15.64820	15.64820		15.54080	15.54080		19.50	0.00	0.00	0	100.00		
\$ / R			On 17/05/2016	Any day expiry	15.65110	15.65110		15.54370	15.54370		19.52	0.00	0.00	0	100.00		
\$ / R			On 19/05/2016	Any day expiry	15.65710	15.65710		15.70100	15.70100		19.54	0.00	0.00	0	0.00		
\$ / R	15.70	Call	On 19/05/2016	Any day expiry	588.13470	0.58813	0.00000	0.00000	588.135	19.63	0.51	39,896,241.00	5,000	5,000.00			
\$ / R			On 27/05/2016	Any day expiry	15.68110	15.68110		15.57330	15.57330		19.69	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	4.21560	0.00422	4.67880	0.00468	4.216	22.76	0.01	0.00	0	250.00			
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	41.68250	0.04168	48.55230	0.04855	41.683	19.18	0.06	0.00	0	150.00			
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	469.26400	0.46926	441.44720	0.44145	469.264	20.39	0.42	0.00	0	250.00			
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	316.83160	0.31683	300.20100	0.30020	316.832	21.34	0.30	0.00	0	150.00			
\$ / R			On 31/05/2016	Any day expiry	15.69310	15.69310		15.58520	15.58520		19.63	0.00	0.00	0	338.00		
\$ / R			On 06/06/2016	Any day expiry	15.71120	15.71120		15.60310	15.60310		19.65	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
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	6.88430	0.00688	7.44100	0.00744	6.884	20.79	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	793.22850	0.79323	743.32890	0.74333	793.229	19.36	0.58	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.71730	15.71730	15.60900	15.60900		19.69	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	214.78170	0.21478	244.53150	0.24453	214.782	18.68	0.22	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	652.32750	0.65233	612.64630	0.61265	652.328	19.82	0.51	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.72030	15.72030	15.61200	15.61200		19.78	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.73230	15.73230	15.62390	15.62390		19.75	0.00	73,045,068.90	4,643	190,915.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	7.25740	0.00726	7.78770	0.00779	7.257	20.62	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	18.52630	0.01853	22.04220	0.02204	18.526	18.93	0.03	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	21.77130	0.02177	25.79700	0.02580	21.771	18.91	0.03	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	30.73960	0.03074	36.10400	0.03610	30.740	18.84	0.04	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,282.15240	2.28215	2,181.72780	2.18173	2,282.152	18.75	0.93	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	49.85240	0.04985	57.82780	0.05783	49.852	18.75	0.07	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	52.20990	0.05221	60.49040	0.06049	52.210	18.74	0.07	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	142.58190	0.14258	163.51620	0.16352	142.582	18.55	0.16	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	196.71150	0.19671	223.53100	0.22353	196.712	18.64	0.20	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.75	Put	264.02190	0.26402	0.00000	0.00000	264.022	18.73	0.25	225,071,447.29	58,300	29,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	294.88520	0.29489	332.21720	0.33222	294.885	18.76	0.27	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,123.55580	1.12356	1,056.81260	1.05681	1,123.556	18.79	0.71	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	335.53530	0.33554	378.87440	0.37887	335.535	18.82	0.30	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,079.19610	1.07920	1,015.01810	1.01502	1,079.196	18.85	0.69	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	346.89610	0.34690	391.11810	0.39112	346.896	18.85	0.31	73,043,109.22	15,840	15,840.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	626.76880	0.62677	589.14160	0.58914	626.769	19.99	0.48	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	857.03970	0.85704	930.14560	0.93015	857.040	20.14	0.54	0.00	0	41,005.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	554.01860	0.55402	520.94830	0.52095	554.019	20.30	0.44	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.17	Put	968.19780	0.96820	1,045.02540	1.04503	968.198	20.41	0.57	0.00	0	20,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	511.10290	0.51110	480.77410	0.48077	511.103	20.50	0.42	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,029.36190	1.02936	1,108.04110	1.10804	1,029.362	20.55	0.59	0.00	0	15,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,199.72900	1.19973	1,283.47440	1.28347	1,199.729	20.92	0.64	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	424.02720	0.42403	400.05080	0.40005	424.027	20.97	0.36	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,311.58860	1.31159	1,398.21430	1.39821	1,311.589	21.17	0.66	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.92	Put	1,521.78130	1.52178	1,612.63630	1.61264	1,521.781	21.63	0.71	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	332.05700	0.33206	314.65740	0.31466	332.057	21.65	0.29	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	328.05030	0.32805	310.93550	0.31094	328.050	21.68	0.29	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	306.91530	0.30692	291.29550	0.29130	306.915	21.87	0.27	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	301.40840	0.30141	286.17840	0.28618	301.408	21.92	0.27	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	172.64320	0.17264	164.65670	0.16466	172.643	23.28	0.17	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	165.44850	0.16545	157.93420	0.15793	165.448	23.38	0.16	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	155.72850	0.15573	148.85030	0.14885	155.729	23.52	0.15	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	120.51790	0.12052	115.88610	0.11589	120.518	24.14	0.12	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry			15.76550	15.76550	15.65670	15.65670		19.82	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	435.82750	0.43583	483.18490	0.48318	435.828	19.13	0.35	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	440.99520	0.44100	416.28630	0.41629	440.995	21.18	0.36	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.77760	15.77760	15.66870	15.66870		19.93	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
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	6.74970	0.00675	6.94890	0.00695	6.750	21.35	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	55.00170	0.05500	66.29400	0.06629	55.002	18.31	0.07	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	460.91520	0.46092	435.04700	0.43505	460.915	21.12	0.36	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	364.62830	0.36463	345.55190	0.34555	364.628	21.81	0.30	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			15.86200	15.86200	15.75210	15.75210		19.97	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,312.95550	1.31296	1,389.98710	1.38999	1,312.955	21.05	0.60	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	266.87870	0.26688	251.86530	0.25187	266.879	23.39	0.21	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.86500	15.86500	15.75510	15.75510		20.04	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	8.68050	0.00868	8.40250	0.00840	8.680	20.29	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	67.16980	0.06717	76.74610	0.07675	67.170	17.83	0.08	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	448.80720	0.44881	423.75770	0.42376	448.807	21.91	0.32	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	386.26060	0.38626	363.94120	0.36394	386.261	22.42	0.28	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.91030	15.91030	15.79980	15.79980		20.04	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	15.45360	0.01545	16.43640	0.01644	15.454	16.66	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,054.80600	1.05481	996.17710	0.99618	1,054.806	19.55	0.60	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.92230	15.92230	15.81180	15.81180		20.08	0.00	0.00	0	105.00
\$ / R	On 26/08/2016	Any day expiry			15.95600	15.95600	15.84520	15.84520		20.19	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	12.14810	0.01215	11.71910	0.01172	12.148	19.83	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	80.65090	0.08065	91.40520	0.09141	80.651	17.58	0.08	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	435.01830	0.43502	410.38940	0.41039	435.018	22.66	0.29	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	394.32340	0.39432	372.12400	0.37212	394.323	22.96	0.27	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.99120	15.99120	15.87980	15.87980		20.14	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.99760	15.99760	15.88610	15.88610		20.16	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	130.24890	0.13025	145.16480	0.14516	130.249	17.91	0.12	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	555.86090	0.55586	527.05480	0.52705	555.861	21.99	0.35	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			16.00080	16.00080	15.88920	15.88920		20.17	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			16.01360	16.01360	15.90180	15.90180		20.15	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	449.09770	0.44910	484.42140	0.48442	449.098	18.96	0.29	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	329.59620	0.32960	312.43720	0.31244	329.596	23.81	0.22	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			16.02000	16.02000	15.90810	15.90810		20.22	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.03280	16.03280	15.92070	15.92070		20.21	0.00	9,940,336.00	620	135,999.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	63.41650	0.06342	70.28340	0.07028	63.416	17.31	0.07	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	309.53220	0.30953	335.58500	0.33559	309.532	18.72	0.22	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	548.49680	0.54850	520.62120	0.52062	548.497	22.24	0.33	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	508.04150	0.50804	480.99410	0.48099	508.042	22.52	0.31	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	261.62920	0.26163	252.25680	0.25226	261.629	25.02	0.17	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.06150	16.06150	15.94900	15.94900		20.35	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	16.18930	0.01619	16.15470	0.01615	16.189	19.45	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	99.34170	0.09934	110.13750	0.11014	99.342	17.63	0.09	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	436.20040	0.43620	414.21490	0.41421	436.200	23.18	0.27	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	411.04290	0.41104	390.56620	0.39057	411.043	23.37	0.26	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.15110	16.15110	16.03700	16.03700		20.45	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	18.30880	0.01831	19.00320	0.01900	18.309	18.96	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	112.77660	0.11278	123.83660	0.12384	112.777	17.59	0.10	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 26/10/2016	Any day expiry	18.77	Call	433.36350	0.43336	414.05260	0.41405	433.363	23.68	0.25	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	422.06990	0.42207	403.48380	0.40348	422.070	23.77	0.25	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.25700	16.25700	16.14130	16.14130		20.41	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	20.03920	0.02004	21.65960	0.02166	20.039	18.38	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	124.64990	0.12465	136.74200	0.13674	124.650	17.44	0.10	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	433.79820	0.43380	416.33750	0.41634	433.798	24.28	0.24	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.30980	16.30980	16.19320	16.19320		20.46	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.32620	16.32620	16.20940	16.20940		20.45	0.00	32,652,400.00	2,000	16,803.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	20.84370	0.02084	21.25270	0.02125	20.844	18.04	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	87.28210	0.08728	94.90580	0.09491	87.282	16.82	0.07	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	105.31590	0.10532	114.85600	0.11486	105.316	17.03	0.08	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	129.18050	0.12918	141.23200	0.14123	129.180	17.26	0.10	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	420.28180	0.42028	449.38280	0.44938	420.282	18.84	0.23	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	513.97360	0.51397	547.84890	0.54785	513.974	18.98	0.27	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	539.25210	0.53925	574.35560	0.57436	539.252	19.02	0.28	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	546.61390	0.54661	582.06520	0.58207	546.614	19.03	0.28	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	623.58360	0.62358	666.44700	0.66645	623.584	19.13	0.31	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,638.85840	1.63886	1,570.61830	1.57062	1,638.858	19.34	0.66	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	760.64110	0.76064	811.04350	0.81104	760.641	19.46	0.35	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	914.14780	0.91415	969.97540	0.96998	914.148	19.83	0.39	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,024.16030	1.02416	1,083.47970	1.08348	1,024.160	20.08	0.42	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,140.01250	1.14001	1,202.70100	1.20270	1,140.013	20.33	0.45	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,304.47670	1.30448	1,371.03070	1.37103	1,304.477	20.65	0.48	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,342.23420	1.34223	1,409.70650	1.40971	1,342.234	20.72	0.49	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,445.13900	1.44514	1,515.00980	1.51501	1,445.139	20.91	0.51	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	1,491.15390	1.49115	1,562.38930	1.56239	1,491.154	20.99	0.52	0.00	0	15,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.51	Put	2,021.86010	2.02186	2,103.67050	2.10367	2,021.860	21.93	0.60	0.00	0	7,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	635.35130	0.63535	610.08030	0.61008	635.351	23.10	0.32	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	561.86400	0.56186	540.29020	0.54029	561.864	23.64	0.29	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	548.23370	0.54823	527.35150	0.52735	548.234	23.75	0.28	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	545.26200	0.54526	524.52970	0.52453	545.262	23.78	0.28	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	523.66490	0.52366	505.37350	0.50537	523.665	23.96	0.27	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	509.90280	0.50990	494.94640	0.49495	509.903	24.09	0.26	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	464.98270	0.46498	452.74410	0.45274	464.983	24.89	0.24	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	460.45930	0.46046	448.49380	0.44849	460.459	24.98	0.24	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	455.13890	0.45514	443.49740	0.44350	455.139	25.08	0.23	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	443.19660	0.44320	432.27970	0.43228	443.197	25.33	0.23	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	432.65730	0.43266	422.38320	0.42238	432.657	25.57	0.22	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	426.42570	0.42643	416.52960	0.41653	426.426	25.71	0.22	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	415.95740	0.41596	406.70490	0.40670	415.957	25.96	0.21	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	411.63850	0.41164	402.64810	0.40265	411.638	26.06	0.21	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	373.14010	0.37314	352.07480	0.35207	373.140	26.94	0.19	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	360.36990	0.36037	339.89510	0.33990	360.370	26.94	0.18	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	331.33430	0.33133	312.22270	0.31222	331.334	26.94	0.17	0.00	0	5,700.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	324.41850	0.32442	305.63590	0.30564	324.418	26.94	0.17	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.58590	16.58590	16.46560	16.46560		20.75	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,514.88380	1.51488	1,584.33460	1.58433	1,514.884	20.92	0.48	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	498.82600	0.49883	489.68780	0.48969	498.826	26.86	0.22	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.81560	16.81560	16.69960	16.69960		21.13	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.46140	15.46140	15.35630	15.35630		19.84	0.00	896,761.20	58	1,147.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.73230	15.73230	15.62390	15.62390		19.75	0.00	393,307.50	25	222.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.03280	16.03280	15.92070	15.92070		20.21	0.00	0.00	0	127.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.32620	16.32620	16.20940	16.20940		20.45	0.00	0.00	0	20.00
£ / R	On 26/02/2016	Any day expiry			21.98500	21.98500	21.98440	21.98440		23.00	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry			21.99780	21.99780	21.99720	21.99720		22.18	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry			22.02700	22.02700	22.02610	22.02610		22.46	0.00	0.00	0	115.00
£ / R	On 14/03/2016	Foreign Exchange Future			22.05610	22.05610	22.05510	22.05510		22.64	0.00	19,409,368.00	880	39,640.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	82.72450	0.08272	90.17930	0.09018	82.725	21.75	0.13	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	507.58700	0.50759	522.74250	0.52274	507.587	22.64	0.49	0.00	0	6,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	1,272.76880	1.27277	1,285.16270	1.28516	1,272.769	24.45	0.77	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	73.96420	0.07396	81.89450	0.08189	73.964	25.45	0.11	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	18.70160	0.01870	21.48930	0.02149	18.702	28.13	0.03	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry			22.19340	22.19340	22.19220	22.19220		22.43	0.00	0.00	0	121.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.45120	22.45120	22.44810	22.44810		22.25	0.00	67,353.60	3	4,301.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	546.76100	0.54676	545.41840	0.54542	546.761	24.13	0.30	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	229.88880	0.22989	229.49040	0.22949	229.889	26.10	0.14	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			22.84350	22.84350	22.83900	22.83900		21.86	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	680.21180	0.68021	677.61280	0.67761	680.212	20.61	0.29	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	652.40030	0.65240	648.03420	0.64803	652.400	24.46	0.28	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.89580	22.89580	22.89060	22.89060		21.71	0.00	0.00	0	900.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.33240	23.33240	23.32350	23.32350		20.94	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	156.78510	0.15679	153.58220	0.15358	156.785	19.51	0.08	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,581.56930	1.58157	1,579.15820	1.57916	1,581.569	20.63	0.43	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	830.79230	0.83079	823.49170	0.82349	830.792	23.85	0.29	0.00	0	783.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.13693	0.13693	0.13506	0.13506		23.98	0.00	0.00	0	5,671.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13977	0.13977	0.13783	0.13783		21.37	0.00	0.00	0	5,474.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14297	0.14297	0.14097	0.14097		20.76	0.00	0.00	0	1,056.00
€ / R	On 19/02/2016	Any day expiry			17.09800	17.09800	16.99030	16.99030		12.61	0.00	1,709,800.00	100	0.00
€ / R	On 24/02/2016	Any day expiry			17.10100	17.10100	16.98680	16.98680		17.60	0.00	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			17.10510	17.10510	16.99090	16.99090		19.12	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry			17.11190	17.11190	16.99770	16.99770		20.69	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			17.16900	17.16900	17.05450	17.05450		21.27	0.00	28,981,272.00	1,688	75,210.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.01430	0.00001	0.29100	0.00029	0.014	27.75	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.04170	0.00004	0.40390	0.00040	0.042	28.43	0.00	0.00	0	18,000.00

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 14/03/2016	Foreign Exchange Future	13.85	Put	0.89800		0.00090		1.35840	0.00136	0.898	29.91	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	1.17250		0.00117		1.71430	0.00171	1.173	29.02	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	2.78450		0.00278		3.68230	0.00368	2.784	26.20	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,273.45850		2.27346	2,160.12420	2.16012	2,273.459	24.71	0.99	0.00	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	4.45850		0.00446		5.62420	0.00562	4.459	24.71	0.01	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	4.90620		0.00491		6.13420	0.00613	4.906	24.42	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,808.57360		1.80857	1,696.14590	1.69615	1,808.574	22.39	0.97	0.00	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	9.57360		0.00957		11.64590	0.01165	9.574	22.39	0.03	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,256.69990		1.25670	1,156.20860	1.15621	1,256.700	21.39	0.91	0.00	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,211.21340		1.21121	1,112.36510	1.11237	1,211.213	21.33	0.91	0.00	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,077.58410		1.07758	984.44370	0.98444	1,077.584	21.15	0.88	0.00	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	948.93780		0.94894	863.82080	0.86382	948.938	20.97	0.84	0.00	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	519.09860		0.51910	465.32420	0.46532	519.099	21.18	0.62	0.00	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			17.12570		17.12570	17.01500	17.01500			21.40	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			17.13670		17.13670	17.02240	17.02240			21.38	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			17.16450		17.16450	17.05010	17.05010			20.68	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			17.18330		17.18330	17.06880	17.06880			20.50	0.00	0.00	0	25.00
€ / R	On 29/04/2016	Any day expiry			17.19780		17.19780	17.08310	17.08310			20.50	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			17.21490		17.21490	17.10000	17.10000			20.23	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.23550		17.23550	17.12030	17.12030			20.26	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.52060		17.52060	17.40210	17.40210			20.44	0.00	11,546,075.40	659	42,067.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	25.64590		0.02565	26.93770	0.02694	25.646	20.71	0.03	0.00	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,765.59220		1.76559	1,670.22080	1.67022	1,765.592	19.68	0.82	0.00	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.91710		17.91710	17.79420	17.79420			20.51	0.00	0.00	0	9,388.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.30990		18.30990	18.18120	18.18120			20.63	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	493.19280		0.49319	516.30110	0.51630	493.193	19.31	0.24	0.00	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	667.40920		0.66741	698.45250	0.69845	667.409	19.50	0.29	0.00	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	687.44550		0.68745	645.82980	0.64583	687.446	23.12	0.31	0.00	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	522.59740		0.52260	494.83120	0.49483	522.597	24.25	0.24	0.00	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			103.14459		103.14459	102.67405	102.67405				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			100.40092		100.40092	99.91866	99.91866				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.19355		100.19355	100.16079	100.16079				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.21927		100.21927	100.16571	100.16571				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.64738		100.64738	100.51947	100.51947				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.13025		100.13025	99.98339	99.98339				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.94825		100.94825	100.61720	100.61720				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.47858		100.47858	100.13163	100.13163				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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL37	On 05/05/2016	Index Future			471.28600		471.28600		472.91200	472.91200			0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future			480.26500		480.26500		481.92500	481.92500			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			543.56000		543.56000		546.57500	546.57500			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			553.91700		553.91700		556.99200	556.99200			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			492.72300		492.72300		495.82900	495.82900			0.00	0.00	0	510.00
ALBI	On 04/08/2016	Index Future			502.11000		502.11000		505.27900	505.27900			0.00	0.00	0	139.00
ALBI	On 03/11/2016	Index Future			512.04400		512.04400		515.29000	515.29000			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.94010		10.94010		10.97850	10.97850		13.61	0.00	5,470,050.00	500	13,313.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	1.75040		0.00175		2.08410	0.00208	1.750	18.57	0.01	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	554.88920		0.55489		591.67930	0.59168	554.889	14.26	0.92	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	93.34100		0.09334		85.94170	0.08594	93.341	13.79	0.35	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	28.41770		0.02842		38.92240	0.03892	28.418	14.56	0.14	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	27.25970		0.02726		37.48110	0.03748	27.260	14.58	0.13	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	0.76020		0.00076		1.25400	0.00125	0.760	20.73	0.00	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.08390		11.08390		11.12190	11.12190		16.84	0.00	5,541,950.00	500	3,067.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.25020		11.25020		11.28670	11.28670		16.52	0.00	0.00	0	600.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.41600		11.41600		11.45040	11.45040		16.63	0.00	0.00	0	152.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.19000		11.19000		11.21870	11.21870		14.10	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.38820		11.38820		11.41610	11.41610		16.30	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			15.60830		15.60830		15.44880	15.44880		21.52	0.00	0.00	0	6,782.00
CHF / R	On 13/06/2016	Foreign Exchange Future			15.95520		15.95520		15.79200	15.79200		21.21	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.36190		2.36190		2.34560	2.34560		18.60	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.37400		2.37400		2.35620	2.35620		20.92	0.00	0.00	0	22,550.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.30260		2.30260		2.28700	2.28700		23.11	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.35020		2.35020		2.33400	2.33400		22.78	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			128.83664		128.83664		128.85136	128.85136			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.70710		76.07235		10.61049	76.68287			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.79458		77.53742		10.69463	78.16023			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	10.87688		75.26251		10.77328	75.89965			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 05/05/2016	Bond Future	10.84253		80.12866		10.74579	80.82148			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	491.79400		491.79400		494.74400	494.74400			0.00	0.00	0	487.00
GOVI	On 04/08/2016	GOVI	501.16300		501.16300		504.17400	504.17400			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	511.07800		511.07800		514.16200	514.16200			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	1.98900		1.98900		1.97410	1.97410		18.96	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.02390		2.02390		2.00870	2.00870		19.11	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.06110		2.06110		2.04580	2.04580		19.63	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.09640		2.09640		2.08010	2.08010		19.99	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	123.23627		123.23627		123.25093	123.25093			0.00	0.00	0	4,571.00
I2025	On 04/08/2016	Bond Future	124.36811		124.36811		124.38373	124.38373			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 05/05/2016	Bond Future	102.70921		102.70921		102.57253	102.57253			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 05/05/2016	Bond Future	128.76096		128.76096		128.77621	128.77621			0.00	0.00	0	19,557.00
I2038	On 04/08/2016	Bond Future	129.84325		129.84325		129.85942	129.85942			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 05/05/2016	Bond Future	127.57116		127.57116		127.58621	127.58621			0.00	0.00	0	12,914.00
I2046	On 04/08/2016	Bond Future	130.03829		130.03829		130.05452	130.05452			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 05/05/2016	Bond Future	136.80504		136.80504		137.47484	137.47484			0.00	0.00	0	16,610.00
I2050	On 04/08/2016	Bond Future	137.88283		137.88283		138.56651	138.56651			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

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
IGOV	On 05/05/2016	Index Future			236.84700		236.84700		237.11700	237.11700			0.00	0.00	0	975.00
IGOV	On 04/08/2016	Index Future			241.37800		241.37800		241.65600	241.65600			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future			246.17200		246.17200		246.46200	246.46200			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future			641.99800		641.99800		642.66100	642.66100			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future			653.93100		653.93100		654.60800	654.60800			0.00	0.00	0	157.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.15000		92.85000		7.15000	92.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future			7.20000		92.80000		7.20000	92.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future			7.22000		92.78000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future			7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future			7.48000		92.52000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.54000		92.46000		7.54000	92.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.75000		92.25000		7.75000	92.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.89000		92.11000		7.89000	92.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			8.00000		92.00000		8.00000	92.00000			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			8.24000		91.76000		8.24000	91.76000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.15130		0.15130		0.15030	0.15030			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.15110		0.15110		0.14940	0.14940			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.15110		0.15110		0.14870	0.14870			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.07610		0.07610		0.07500	0.07500			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06170		0.06170		0.06150	0.06150			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.05790		0.05790		0.05790	0.05790			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			10.15560		10.15560		10.14860	10.14860		14.05	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.27700		10.27700		10.26940	10.26940		14.02	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.42040		10.42040		10.41130	10.41130		15.77	0.00	0.00	0	0.00
PULA / R	On 14/03/2016	Foreign Exchange Future			1.38410		1.38410		1.37620	1.37620			0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.39930		1.39930		1.39120	1.39120			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.41450		1.41450		1.40600	1.40600			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.42860		1.42860		1.41970	1.41970			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.11040		1.11040		1.11060	1.11060			0.00	0.00	0	2.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.11370		1.11370		1.11380	1.11380			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11750		1.11750		1.11770	1.11770			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.21470		112.61168		9.12237	113.26729		11.66	0.00	39,864,534.72	354	60,559.00
R186	On 05/05/2016	Bond Future	8.75	Call	1,079.56000		1.07956		1,301.26000	1.30126	1,079.560	11.50	0.30	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	4,434.85000		4.43485		4,000.94000	4.00094	4,434.850	11.50	0.70	0.00	0	1,900.00

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
R186	On 05/05/2016	Bond Future	8.85	Put	3,927.03000		3.92703		3,523.05000	3.52305	3,927.030	11.53	0.66	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	2,514.07000		2.51407		2,889.42000	2.88942	2,514.070	11.66	0.53	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	817.49000		0.81749		692.20000	0.69220	817.490	12.02	0.22	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	773.15000		0.77315		653.61000	0.65361	773.150	12.03	0.21	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	677.45000		0.67745		570.58000	0.57058	677.450	12.08	0.19	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.27230		109.47574		9.17614	110.14482		11.61	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 05/05/2016	Bond Future			293.96884		293.96884		294.00449	294.00449			0.00	0.00	0	1,426.00
R197	On 04/08/2016	Bond Future			293.16091		293.16091		293.19900	293.19900			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 05/05/2016	Bond Future			239.96778		239.96778		240.65494	240.65494			0.00	0.00	0	43,502.00
R202	On 04/08/2016	Bond Future			241.15957		241.15957		241.86157	241.86157			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 05/05/2016	Bond Future			9.11027		94.69952		9.01748	95.14413		9.15	0.00	0.00	0	9,781.00
R2023	On 04/08/2016	Bond Future			9.17434		96.52309		9.07673	96.97695		8.57	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.23339		94.48091		9.13023	94.94630		8.62	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 05/05/2016	Bond Future			8.15856		101.35253		8.05496	101.48272		1.96	0.00	0.00	0	54,204.00
R203	On 04/08/2016	Bond Future			8.25031		103.30445		8.12101	103.43788		1.58	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.32249		101.15473		8.15062	101.29359		1.30	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 05/05/2016	Bond Future			9.61671		89.99462		9.52488	90.62928			0.00	0.00	0	17,216.00
R2030	On 04/08/2016	Bond Future			9.67917		87.71928		9.58407	88.36683			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 05/05/2016	Bond Future			9.75622		88.84429		9.65935	89.55333		16.10	0.00	0.00	0	9,165.00
R2032	On 04/08/2016	Bond Future			9.81752		90.55545		9.71739	91.27887		15.40	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future			9.87135		88.16953		9.76767	88.90956		15.53	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 05/05/2016	Bond Future			9.82741		93.60580		9.73067	94.38139			0.00	0.00	0	4,019.00
R2035	On 04/08/2016	Bond Future			9.88529		95.40832		9.78542	96.19948			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 05/05/2016	Bond Future			9.90098		90.06939		9.80420	90.83736		17.47	0.00	0.00	0	41,175.00

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
R2037	On 04/08/2016	Bond Future		9.96333	87.54503		9.86342	88.32835		17.54	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future		10.01390	89.26055		9.91071	90.06176		16.92	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 05/05/2016	Bond Future		8.54029	101.82453		8.44321	102.04653		3.75	0.00	0.00	0	33,079.00
R204	On 04/08/2016	Bond Future		8.63525	99.74386		8.52634	99.97087		3.43	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		8.71025	101.69784		8.58596	101.93206		3.15	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 05/05/2016	Bond Future		9.98159	93.58657		9.88483	94.40154		17.98	0.00	0.00	0	1,820.00
R2040	On 04/08/2016	Bond Future		10.04485	90.87944		9.94496	91.71076		18.06	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 05/05/2016	Bond Future		10.00009	90.71216		9.90334	91.53024		18.64	0.00	0.00	0	20,978.00
R2044	On 04/08/2016	Bond Future		10.06165	88.07495		9.96183	88.90936		18.74	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		10.11186	89.80092		10.00886	90.65418		18.09	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 05/05/2016	Bond Future		9.98512	89.86557		9.88334	90.74375		19.16	0.00	0.00	0	63,832.00
R2048	On 04/08/2016	Bond Future		10.04079	91.59610		9.93589	92.49182		18.35	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		10.09252	88.95001		9.98426	89.86584		18.59	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 05/05/2016	Bond Future		8.75321	97.64728		8.65290	97.94913		5.29	0.00	0.00	0	42,204.00
R207	On 05/05/2016	Bond Future	7.56	Call	56.34000	0.05634	78.56000	0.07856	56.340	5.11	0.06	0.00	0	43.00
R207	On 04/08/2016	Bond Future		8.84096	95.88307		8.73189	96.19143		4.97	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 05/05/2016	Bond Future		8.90073	92.34485		8.80694	92.69223		7.04	0.00	0.00	0	45,535.00
R208	On 04/08/2016	Bond Future		8.97556	94.12337		8.87551	94.47813		6.49	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future		9.03821	92.56345		8.93077	92.92770		6.41	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 05/05/2016	Bond Future		9.76418	70.08317		9.66750	70.72555		18.53	0.00	0.00	0	31,955.00
R209	On 05/05/2016	Bond Future	8.25	Call	88.62000	0.08862	121.03000	0.12103	88.620	18.05	0.04	348,064.33	116	6,700.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 05/05/2016	Bond Future	9.00	Call	611.01000		0.61101		759.85000	0.75985	611.010	18.05	0.20	3,390,901.58	232	6,700.00
R209	On 04/08/2016	Bond Future			9.81752		71.43300		9.71797	72.08823		17.77	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,748.75000		2.74875		3,068.23000	3.06823	2,748.750	17.59	0.46	7,889,579.46	240	5,760.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,351.81000		6.35181		6,849.64000	6.84964	6,351.810	18.28	0.74	25,316,751.98	480	5,760.00
R209	On 03/11/2016	Bond Future			9.86406		69.68083		9.76139	70.35092		17.98	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 05/05/2016	Bond Future			180.73491		180.73491		180.75695	180.75695			0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future			184.23022		184.23022		184.25377	184.25377			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 05/05/2016	Bond Future			137.72946		137.72946		137.74909	137.74909			0.00	0.00	0	57.00
R211	On 04/08/2016	Bond Future			138.65583		138.65583		138.67667	138.67667			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 05/05/2016	Bond Future			142.56764		142.56764		142.58489	142.58489			0.00	0.00	0	3,830.00
R212	On 04/08/2016	Bond Future			143.41801		143.41801		143.43648	143.43648			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 05/05/2016	Bond Future			9.65021		80.68364		9.55343	81.32776		15.95	0.00	0.00	0	47,717.00
R213	On 04/08/2016	Bond Future			9.70502		82.23732		9.60508	82.89440		15.27	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.75567		80.29593		9.65225	80.96815		15.39	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 05/05/2016	Bond Future			9.87716		70.18296		9.78057	70.84447		19.28	0.00	0.00	0	31,399.00
R214	On 04/08/2016	Bond Future			9.92913		71.53441		9.82970	72.20919		18.49	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	617.62000		0.61762		728.33000	0.72833	617.620	18.01	0.15	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,809.53000		1.80953		2,053.73000	2.05373	1,809.530	18.15	0.33	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,898.12000		4.89812		5,343.45000	5.34345	4,898.120	18.75	0.63	22,751,594.53	500	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,105.68000		9.10568		9,686.21000	9.68621	9,105.680	19.37	0.84	60,483,066.58	1,000	5,800.00
R214	On 03/11/2016	Bond Future			9.97719		69.63719		9.87470	70.32713		18.73	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			27,394.49000		27,394.49000		27,198.42000	27,198.42000			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
SGD / R	On 14/03/2016	Foreign Exchange Future	10.97800	10.97800		10.94190	10.94190		16.71	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.14100	11.14100		11.10730	11.10730		17.69	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	5.19850	5.19850		5.16020	5.16020		13.30	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.15420	5.15420		5.11670	5.11670		16.62	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.33110	1.33110		1.32090	1.32090			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.25200	1.25200		1.24330	1.24330			0.00	0.00	0	0.00
Total for Derivatives :											3,784,770,249.78	387,789	4,732,391.00
Grand Total:											3,784,770,249.78	387,789	4,732,391.00