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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 22/02/2016

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
<b>Derivatives</b>													
\$ / R		On 23/02/2016	Any day expiry	15.23500	15.23500	15.40590	15.40590		20.82	0.00	0.00	0	0.00
\$ / R	15.82	Call	Any day expiry	1.22000	0.00122	27.11850	0.02712	1.220	32.44	0.01	0.00	0	1,000.00
\$ / R		On 24/02/2016	Any day expiry	15.23500	15.23500	15.40590	15.40590		20.58	0.00	0.00	0	0.00
\$ / R	15.87	Call	Any day expiry	7.14660	0.00715	30.13990	0.03014	7.147	32.74	0.05	0.00	0	1,000.00
\$ / R		On 25/02/2016	Any day expiry	15.23500	15.23500	15.40890	15.40890		20.48	0.00	0.00	0	0.00
\$ / R	11.80	Put	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.000	30.40	0.00	0.00	0	250.00
\$ / R	13.50	Put	Any day expiry	0.00690	0.00001	0.17840	0.00018	0.007	34.86	0.00	0.00	0	150.00
\$ / R	14.84	Call	Any day expiry	419.54030	0.41954	589.63780	0.58964	419.540	26.31	0.87	0.00	0	250.00
\$ / R	15.64	Call	Any day expiry	24.90160	0.02490	71.18720	0.07119	24.902	26.19	0.14	0.00	0	150.00
\$ / R		On 26/02/2016	Any day expiry	15.23790	15.23790	15.41180	15.41180		20.44	0.00	0.00	0	392.00
\$ / R		On 29/02/2016	Any day expiry	15.24640	15.24640	15.42070	15.42070		18.83	0.00	0.00	0	306.00
\$ / R	13.92	Put	Any day expiry	1.03660	0.00104	1.54500	0.00155	1.037	26.22	0.01	0.00	0	100.00
\$ / R	14.60	Call	Any day expiry	657.55740	0.65756	828.23680	0.82824	657.557	20.29	0.94	0.00	0	100.00
\$ / R	16.16	Call	Any day expiry	5.43820	0.00544	21.00270	0.02100	5.438	22.20	0.03	0.00	0	5,000.00
\$ / R		On 01/03/2016	Any day expiry	15.24930	15.24930	15.42370	15.42370		19.07	0.00	0.00	0	0.00
\$ / R	16.26	Call	Any day expiry	5.06220	0.00506	20.43710	0.02044	5.062	22.26	0.03	0.00	0	2,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R		On 02/03/2016	Any day expiry		15.25210	15.25210	15.42660	15.42660		19.25	0.00	0.00	0	0.00
\$ / R	14.60	Call	Any day expiry	666.59300	0.66659	840.49320	0.84049	666.593	19.11	0.93	0.00	0	10,000.00	
\$ / R	14.61	Call	Any day expiry	657.36450	0.65736	830.87820	0.83088	657.364	19.11	0.93	0.00	0	20,000.00	
\$ / R	14.62	Call	Any day expiry	648.16930	0.64817	821.27470	0.82127	648.169	19.11	0.92	0.00	0	10,000.00	
\$ / R	15.86	Call	Any day expiry	24.32380	0.02432	76.81600	0.07682	24.324	19.85	0.11	0.00	0	2,000.00	
\$ / R		On 03/03/2016	Any day expiry	15.25500	15.25500	15.42950	15.42950		19.38	0.00	0.00	0	467.00	
\$ / R		On 04/03/2016	Any day expiry	15.25780	15.25780	15.43240	15.43240		19.50	0.00	0.00	0	0.00	
\$ / R	15.47	Call	Any day expiry	122.34460	0.12234	223.33960	0.22334	122.345	19.90	0.35	0.00	0	2,500.00	
\$ / R		On 07/03/2016	Any day expiry	15.26640	15.26640	15.44110	15.44110		18.94	0.00	122,660.00	8	301.00	
\$ / R		On 11/03/2016	Any day expiry	15.27780	15.27780	15.45270	15.45270		19.39	0.00	0.00	0	272.00	
\$ / R		On 14/03/2016	Foreign Exchange Future	15.28630	15.28630	15.46140	15.46140		19.04	0.00	2,114,951,322.80	138,356	772,302.00	
\$ / R	11.55	Put	Foreign Exchange Future	0.03140	0.00003	0.03530	0.00004	0.031	31.95	0.00	0.00	0	42,370.00	
\$ / R	11.60	Put	Foreign Exchange Future	0.03310	0.00003	0.03850	0.00004	0.033	31.58	0.00	0.00	0	30,000.00	
\$ / R	11.80	Put	Foreign Exchange Future	0.04080	0.00004	0.05440	0.00005	0.041	30.13	0.00	0.00	0	1,000.00	
\$ / R	11.83	Put	Foreign Exchange Future	0.04220	0.00004	0.05730	0.00006	0.042	29.91	0.00	0.00	0	1,204.00	
\$ / R	11.91	Put	Foreign Exchange Future	0.04590	0.00005	0.06590	0.00007	0.046	29.33	0.00	0.00	0	788.00	
\$ / R	11.95	Put	Foreign Exchange Future	0.04790	0.00005	0.07060	0.00007	0.048	29.04	0.00	0.00	0	1,000.00	
\$ / R	12.00	Put	Foreign Exchange Future	0.05050	0.00005	0.07710	0.00008	0.050	28.68	0.00	0.00	0	30,000.00	
\$ / R	12.11	Put	Foreign Exchange Future	0.05690	0.00006	0.09350	0.00009	0.057	27.88	0.00	0.00	0	786.00	
\$ / R	12.26	Put	Foreign Exchange Future	0.06830	0.00007	0.12200	0.00012	0.068	26.83	0.00	0.00	0	10,000.00	
\$ / R	12.55	Call	Foreign Exchange Future	2,736.46860	2.73647	2,911.63040	2.91163	2,736.469	25.83	1.00	0.00	0	12,000.00	
\$ / R	12.74	Put	Foreign Exchange Future	0.30190	0.00030	0.36230	0.00036	0.302	25.17	0.00	0.00	0	10,000.00	
\$ / R	12.80	Call	Foreign Exchange Future	2,486.66230	2.48666	2,661.81800	2.66182	2,486.662	24.96	1.00	0.00	0	20,000.00	
\$ / R	12.95	Put	Foreign Exchange Future	0.56960	0.00057	0.59800	0.00060	0.570	24.45	0.00	0.00	0	38,000.00	
\$ / R	13.10	Put	Foreign Exchange Future	0.89100	0.00089	0.85600	0.00086	0.891	23.93	0.00	0.00	0	35,000.00	
\$ / R	13.20	Call	Foreign Exchange Future	2,087.49700	2.08750	2,262.48780	2.26249	2,087.497	23.58	1.00	0.00	0	1,000.00	
\$ / R	13.26	Put	Foreign Exchange Future	1.42750	0.00143	1.25620	0.00126	1.428	23.37	0.01	0.00	0	10,000.00	
\$ / R	13.50	Call	Foreign Exchange Future	1,789.15980	1.78916	1,963.63730	1.96364	1,789.160	22.54	0.99	0.00	0	1,000.00	
\$ / R	13.55	Call	Foreign Exchange Future	1,739.59870	1.73960	1,913.92380	1.91392	1,739.599	22.37	0.99	0.00	0	12,000.00	
\$ / R	13.75	Put	Foreign Exchange Future	5.79610	0.00580	4.08970	0.00409	5.796	21.68	0.02	0.00	0	4,000.00	
\$ / R	13.76	Call	Foreign Exchange Future	1,532.25310	1.53225	1,705.58970	1.70559	1,532.253	21.64	0.98	0.00	0	10,000.00	
\$ / R	13.94	Call	Foreign Exchange Future	1,355.89750	1.35590	1,528.11190	1.52811	1,355.898	20.95	0.97	0.00	0	788.00	
\$ / R	13.95	Put	Foreign Exchange Future	9.85340	0.00985	6.93720	0.00694	9.853	20.91	0.03	0.00	0	32,000.00	
\$ / R	14.00	Call	Foreign Exchange Future	1,297.53470	1.29753	1,469.56880	1.46957	1,297.535	20.72	0.96	0.00	0	1,750.00	
\$ / R	14.10	Call	Foreign Exchange Future	1,200.87620	1.20088	1,372.63140	1.37263	1,200.876	20.34	0.95	0.00	0	9,370.00	
\$ / R	14.20	Put	Foreign Exchange Future	18.85810	0.01886	15.27070	0.01527	18.858	19.96	0.06	0.00	0	800.00	
\$ / R	14.21	Call	Foreign Exchange Future	1,095.64670	1.09565	1,267.13740	1.26714	1,095.647	19.92	0.94	0.00	0	10,000.00	
\$ / R	14.26	Put	Foreign Exchange Future	21.97590	0.02198	18.26380	0.01826	21.976	19.73	0.07	0.00	0	402.00	
\$ / R	14.31	Call	Foreign Exchange Future	1,001.24200	1.00124	1,172.53660	1.17254	1,001.242	19.54	0.92	0.00	0	43,156.00	
\$ / R	14.50	Call	Foreign Exchange Future	826.31230	0.82631	997.30840	0.99731	826.312	18.81	0.88	0.00	0	1,300.00	
\$ / R	14.50	Put	Foreign Exchange Future	40.01230	0.04001	35.90840	0.03591	40.012	18.81	0.12	0.00	0	2,500.00	
\$ / R	14.59	Call	Foreign Exchange Future	747.53070	0.74753	916.92000	0.91692	747.531	18.64	0.86	0.00	0	1,204.00	
\$ / R	14.70	Call	Foreign Exchange Future	657.37070	0.65737	821.50260	0.82150	657.371	18.70	0.81	0.00	0	2,000.00	
\$ / R	14.70	Put	Foreign Exchange Future	71.07070	0.07107	60.10260	0.06010	71.071	18.70	0.19	0.00	0	1,600.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	618.09450	0.61809	780.25720	0.78026	618.094	18.73	0.79	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	93.67270	0.09367	78.55700	0.07856	93.673	18.76	0.23	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	153.77740	0.15378	127.67310	0.12767	153.777	18.87	0.33	0.00	0	41,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	157.34330	0.15734	130.59520	0.13060	157.343	18.88	0.34	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	168.37660	0.16838	139.63960	0.13964	168.377	18.89	0.35	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.13	Put	204.52890	0.20453	0.00000	0.00000	204.529	18.94	0.40	182,343,681.00	30,000	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	322.15770	0.32216	456.63540	0.45664	322.158	18.98	0.56	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	286.31110	0.28631	414.98380	0.41498	286.311	19.02	0.52	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	374.02080	0.37402	307.99760	0.30800	374.021	19.36	0.58	134,817,700.50	15,000	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	182.39510	0.18240	284.03870	0.28404	182.395	19.53	0.38	102,384,234.75	17,500	0.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	172.74080	0.17274	271.59980	0.27160	172.741	19.60	0.36	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	169.61780	0.16962	267.54920	0.26755	169.618	19.62	0.36	13,885,439.25	2,500	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	163.51400	0.16351	259.59560	0.25960	163.514	19.66	0.35	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	160.53090	0.16053	255.69030	0.25569	160.531	19.69	0.34	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.70	Put	546.84110	0.54684	457.78510	0.45779	546.841	19.90	0.70	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	121.01630	0.12102	202.60920	0.20261	121.016	20.01	0.27	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	99.61600	0.09962	172.59580	0.17260	99.616	20.22	0.24	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	663.31600	0.66332	561.19580	0.56120	663.316	20.22	0.76	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	73.77960	0.07378	134.74600	0.13475	73.780	20.55	0.18	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	787.47960	0.78748	673.34600	0.67335	787.480	20.55	0.82	0.00	0	502.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	47.37350	0.04737	95.74430	0.09574	47.374	20.79	0.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	33.99320	0.03399	74.71280	0.07471	33.993	20.92	0.10	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	1,189.65880	1.18966	1,049.86130	1.04986	1,189.659	21.03	0.92	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	22.90700	0.02291	55.92320	0.05592	22.907	21.07	0.07	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	20.18340	0.02018	51.02170	0.05102	20.183	21.12	0.06	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	11.98940	0.01199	35.18430	0.03518	11.989	21.31	0.04	0.00	0	35,701.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	1,475.68940	1.47569	1,323.78430	1.32378	1,475.689	21.31	0.96	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	1,572.86550	1.57287	1,417.74660	1.41775	1,572.865	21.40	0.97	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	1,622.10100	1.62210	1,465.11510	1.46512	1,622.101	21.62	0.97	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Call	7.08320	0.00708	21.92470	0.02192	7.083	22.06	0.02	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	1,720.78320	1.72078	1,560.52470	1.56052	1,720.783	22.06	0.98	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	5.27360	0.00527	15.73270	0.01573	5.274	22.85	0.02	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	3.70010	0.00370	10.30150	0.01030	3.700	23.86	0.01	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	1.25840	0.00126	2.31430	0.00231	1.258	27.51	0.00	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			15.28920	15.28920	15.46430	15.46430		19.12	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			15.29200	15.29200	15.46720	15.46720		19.18	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	2.09490	0.00209	1.81770	0.00182	2.095	22.52	0.01	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	727.86840	0.72787	894.19750	0.89420	727.868	18.78	0.83	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			15.31200	15.31200	15.48760	15.48760		19.03	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	5.20070	0.00520	6.84070	0.00684	5.201	18.92	0.02	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	524.54660	0.52455	672.81570	0.67282	524.547	18.79	0.67	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			15.32930	15.32930	15.50540	15.50540		18.84	0.00	0.00	0	140.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.25950	0.00026	0.25970	0.00026	0.259	26.54	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	6.10020	0.00610	7.26110	0.00726	6.100	19.50	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 29/03/2016	Any day expiry	15.25	Call	400.27950	0.40028	530.47260	0.53047	400.279	18.76	0.55	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	156.56740	0.15657	233.64850	0.23365	156.567	20.12	0.27	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry			15.33510	15.33510	15.51140	15.51140		18.90	0.00	0.00	0	359.00
\$ / R	On 04/04/2016	Any day expiry			15.34670	15.34670	15.52320	15.52320		18.75	0.00	0.00	0	140.00
\$ / R	On 05/04/2016	Any day expiry			15.34960	15.34960	15.52620	15.52620		18.78	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	213.30810	0.21331	299.58310	0.29958	213.308	19.83	0.32	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			15.35250	15.35250	15.52920	15.52920		18.81	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry			15.35540	15.35540	15.53220	15.53220		18.83	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	144.95450	0.14495	211.18670	0.21119	144.955	20.56	0.23	0.00	0	5,000.00
\$ / R	On 11/04/2016	Any day expiry			15.36700	15.36700	15.54400	15.54400		18.71	0.00	0.00	0	100.00
\$ / R	On 15/04/2016	Any day expiry			15.37860	15.37860	15.55590	15.55590		18.88	0.00	0.00	0	2,267.00
\$ / R	On 18/04/2016	Any day expiry			15.38730	15.38730	15.56480	15.56480		18.75	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	40.65120	0.04065	36.90970	0.03691	40.651	18.03	0.08	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	435.93150	0.43593	556.35670	0.55636	435.932	18.79	0.50	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	74.48370	0.07448	112.30960	0.11231	74.484	21.91	0.12	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			15.39310	15.39310	15.57080	15.57080		18.79	0.00	0.00	0	700.00
\$ / R	On 25/04/2016	Any day expiry			15.40760	15.40760	15.58570	15.58570		18.76	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	123.25470	0.12325	173.21680	0.17322	123.255	21.37	0.17	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			15.41060	15.41060	15.58860	15.58860		18.80	0.00	2,789,028.00	180	180.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	1.42970	0.00143	1.72830	0.00173	1.430	23.64	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	22.91640	0.02292	23.79230	0.02379	22.916	19.00	0.04	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	385.08030	0.38508	489.40220	0.48940	385.080	19.27	0.44	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	210.73080	0.21073	282.53830	0.28254	210.731	20.42	0.27	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	142.74760	0.14275	197.52180	0.19752	142.748	21.17	0.20	0.00	0	10,000.00
\$ / R	On 29/04/2016	Any day expiry			15.41940	15.41940	15.59760	15.59760		18.85	0.00	0.00	0	500.00
\$ / R	On 04/05/2016	Any day expiry			15.43410	15.43410	15.61240	15.61240		18.88	0.00	0.00	0	370.00
\$ / R	On 10/05/2016	Any day expiry			15.45180	15.45180	15.63030	15.63030		18.89	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	114.10890	0.11411	101.37220	0.10137	114.109	18.03	0.16	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	513.59180	0.51359	628.74790	0.62875	513.592	19.00	0.50	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			15.46060	15.46060	15.63920	15.63920		18.96	0.00	0.00	0	550.00
\$ / R	On 16/05/2016	Any day expiry			15.46940	15.46940	15.64820	15.64820		18.90	0.00	0.00	0	100.00
\$ / R	On 17/05/2016	Any day expiry			15.47240	15.47240	15.65110	15.65110		18.92	0.00	0.00	0	100.00
\$ / R	On 19/05/2016	Any day expiry			15.47820	15.47820	15.65710	15.65710		19.03	0.00	0.00	0	0.00
\$ / R	On 19/05/2016	Any day expiry	15.70	Call	484.10590	0.48411	588.13470	0.58813	484.106	19.39	0.46	0.00	0	5,000.00
\$ / R	On 27/05/2016	Any day expiry			15.50200	15.50200	15.68110	15.68110		19.10	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	4.02320	0.00402	4.21560	0.00422	4.023	22.18	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	44.66770	0.04467	41.68250	0.04168	44.668	18.64	0.07	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	382.57440	0.38257	469.26400	0.46926	382.574	20.17	0.37	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	252.78650	0.25279	316.83160	0.31683	252.787	21.18	0.26	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			15.51410	15.51410	15.69310	15.69310		19.04	0.00	0.00	0	338.00
\$ / R	On 06/06/2016	Any day expiry			15.53220	15.53220	15.71120	15.71120		19.12	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	6.63070	0.00663	6.88430	0.00688	6.631	20.17	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	671.64050	0.67164	793.22850	0.79323	671.641	19.01	0.54	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.53820	15.53820	15.71730	15.71730		19.17	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 08/06/2016	Any day expiry	14.60	Put	236.84650	0.23685	214.78170	0.21478	236.847	18.18	0.25	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	546.99570	0.54700	652.32750	0.65233	546.996	19.55	0.46	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.54120	15.54120	15.72030	15.72030		19.18	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.55330	15.55330	15.73230	15.73230		19.15	0.00	143,992,451.40	9,258	196,199.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	7.00780	0.00701	7.25740	0.00726	7.008	20.01	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	20.93410	0.02093	18.52630	0.01853	20.934	18.68	0.03	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	24.42620	0.02443	21.77130	0.02177	24.426	18.63	0.04	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	34.01410	0.03401	30.73960	0.03074	34.014	18.50	0.05	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,107.58340	2.10758	2,282.15240	2.28215	2,107.583	18.31	0.93	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	54.28340	0.05428	49.85240	0.04985	54.283	18.31	0.07	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	56.77370	0.05677	52.20990	0.05221	56.774	18.29	0.08	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	146.16570	0.14617	0.00000	0.00000	146.166	18.04	0.17	10,548,441.28	4,000	2,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	156.47430	0.15647	142.58190	0.14258	156.474	18.06	0.18	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	216.04170	0.21604	196.71150	0.19671	216.042	18.13	0.23	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.75	Put	289.95020	0.28995	264.02190	0.26402	289.950	18.21	0.28	152,772,271.74	36,700	47,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	326.43530	0.32644	294.88520	0.29489	326.435	18.32	0.31	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	980.86920	0.98087	1,123.55580	1.12356	980.869	18.42	0.67	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	373.78360	0.37378	335.53530	0.33554	373.784	18.47	0.34	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	939.52130	0.93952	1,079.19610	1.07920	939.521	18.50	0.66	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	386.22130	0.38622	346.89610	0.34690	386.221	18.50	0.34	0.00	0	15,840.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	525.71590	0.52572	626.76880	0.62677	525.716	19.72	0.44	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	492.45580	0.49246	589.33970	0.58934	492.456	19.89	0.42	13,156,416.00	2,000	2,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	939.15580	0.93916	857.03970	0.85704	939.156	19.89	0.58	0.00	0	41,005.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	461.22430	0.46122	554.01860	0.55402	461.224	20.05	0.40	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.17	Put	1,057.21710	1.05722	968.19780	0.96820	1,057.217	20.17	0.61	0.00	0	20,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	423.49930	0.42350	511.10290	0.51110	423.499	20.27	0.37	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,121.93750	1.12194	1,029.36190	1.02936	1,121.938	20.31	0.63	0.00	0	15,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,301.89490	1.30189	1,199.72900	1.19973	1,301.895	20.72	0.68	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	348.38010	0.34838	424.02720	0.42403	348.380	20.78	0.32	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,419.15690	1.41916	1,311.58860	1.31159	1,419.157	20.99	0.70	326,919.07	28	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.92	Put	1,638.00160	1.63800	1,521.78130	1.52178	1,638.002	21.46	0.74	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	269.58220	0.26958	332.05700	0.33206	269.582	21.48	0.26	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	266.17570	0.26618	328.05030	0.32805	266.176	21.51	0.25	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	257.86790	0.25787	0.00000	0.00000	257.868	21.60	0.25	15,480,221.96	4,000	2,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	248.26800	0.24827	306.91530	0.30692	248.268	21.70	0.24	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	243.61460	0.24361	301.40840	0.30141	243.615	21.76	0.24	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	135.07010	0.13507	172.64320	0.17264	135.070	23.10	0.14	35,433.17	14	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	129.22290	0.12922	165.44850	0.16545	129.223	23.21	0.14	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	121.34780	0.12135	155.72850	0.15573	121.348	23.35	0.13	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	93.06170	0.09306	120.51790	0.12052	93.062	23.99	0.10	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry			15.58650	15.58650	15.76550	15.76550		19.28	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	480.00230	0.48000	435.82750	0.43583	480.002	18.76	0.38	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	365.54770	0.36555	440.99520	0.44100	365.548	20.98	0.32	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.59850	15.59850	15.77760	15.77760		19.26	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	6.26250	0.00626		6.74970	0.00675	6.263	20.68	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	62.38050	0.06238		55.00170	0.05500	62.381	18.07	0.08	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	383.72640	0.38373		460.91520	0.46092	383.726	20.91	0.33	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	300.59620	0.30060		364.62830	0.36463	300.596	21.63	0.26	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			15.68300	15.68300		15.86200	15.86200		19.41	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,406.54000	1.40654		1,312.95550	1.31296	1,406.540	20.81	0.64	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	219.33040	0.21933		266.87870	0.26688	219.330	23.17	0.18	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.68600	15.68600		15.86500	15.86500		19.43	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	8.08020	0.00808		8.68050	0.00868	8.080	19.63	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	75.62140	0.07562		67.16980	0.06717	75.621	17.61	0.09	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	379.23470	0.37923		448.80720	0.44881	379.235	21.72	0.29	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	322.63140	0.32263		386.26060	0.38626	322.631	22.19	0.25	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.73130	15.73130		15.91030	15.91030		19.48	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	17.96500	0.01797		15.45360	0.01545	17.965	16.52	0.03	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	927.42740	0.92743		1,054.80600	1.05481	927.427	19.17	0.57	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.74330	15.74330		15.92230	15.92230		19.46	0.00	0.00	0	105.00
\$ / R	On 26/08/2016	Any day expiry			15.77680	15.77680		15.95600	15.95600		19.57	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	9.76970	0.00977		12.14810	0.01215	9.770	18.77	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	83.88270	0.08388		80.65090	0.08065	83.883	17.03	0.09	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	370.16740	0.37017		435.01830	0.43502	370.167	22.44	0.26	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	334.36290	0.33436		394.32340	0.39432	334.363	22.74	0.24	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.81150	15.81150		15.99120	15.99120		19.54	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.81780	15.81780		15.99760	15.99760		19.56	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	135.68940	0.13569		130.24890	0.13025	135.689	17.35	0.13	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	481.31940	0.48132		555.86090	0.55586	481.319	21.81	0.32	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			15.82090	15.82090		16.00080	16.00080		19.57	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.83360	15.83360		16.01360	16.01360		19.62	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	476.94910	0.47695		449.09770	0.44910	476.949	18.46	0.31	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	280.36660	0.28037		329.59620	0.32960	280.367	23.63	0.20	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.83990	15.83990		16.02000	16.02000		19.64	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.85250	15.85250		16.03280	16.03280		19.62	0.00	23,778,750.00	1,500	136,499.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	63.39290	0.06339		63.41650	0.06342	63.393	16.66	0.07	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	326.97830	0.32698		309.53220	0.30953	326.978	18.20	0.24	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	476.09270	0.47609		548.49680	0.54850	476.093	22.06	0.31	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	438.61750	0.43862		508.04150	0.50804	438.618	22.31	0.29	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	227.82890	0.22783		261.62920	0.26163	227.829	25.07	0.16	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.88080	15.88080		16.06150	16.06150		19.72	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	14.17380	0.01417		16.18930	0.01619	14.174	18.60	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	101.69490	0.10169		99.34170	0.09934	101.695	17.04	0.10	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	376.02580	0.37603		436.20040	0.43620	376.026	22.99	0.24	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	353.81960	0.35382		411.04290	0.41104	353.820	23.19	0.23	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.96910	15.96910		16.15110	16.15110		19.79	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	17.25080	0.01725		18.30880	0.01831	17.251	18.33	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	115.57000	0.11557		112.77660	0.11278	115.570	17.03	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	377.56220	0.37756	433.36350	0.43336	377.562	23.53	0.23	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	367.63240	0.36763	422.06990	0.42207	367.632	23.63	0.22	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.07340	16.07340	16.25700	16.25700		19.90	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	20.06000	0.02006	20.03920	0.02004	20.060	17.95	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	128.58400	0.12858	124.64990	0.12465	128.584	16.94	0.11	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	385.76800	0.38577	433.79820	0.43380	385.768	24.26	0.22	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.12530	16.12530	16.30980	16.30980		20.01	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.14150	16.14150	16.32620	16.32620		20.01	0.00	6,456,600.00	400	16,803.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	19.54720	0.01955	20.84370	0.02084	19.547	17.43	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	87.98710	0.08799	87.28210	0.08728	87.987	16.28	0.08	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	107.46160	0.10746	105.31590	0.10532	107.462	16.51	0.09	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	133.37790	0.13338	129.18050	0.12918	133.378	16.79	0.11	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	438.82810	0.43883	420.28180	0.42028	438.828	18.36	0.25	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	537.87550	0.53788	513.97360	0.51397	537.876	18.52	0.29	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	564.58800	0.56459	539.25210	0.53925	564.588	18.55	0.30	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	572.36540	0.57237	546.61390	0.54661	572.365	18.56	0.30	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	659.58600	0.65959	623.58360	0.62358	659.586	18.78	0.33	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,497.10210	1.49710	1,638.85840	1.63886	1,497.102	19.04	0.64	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	806.12280	0.80612	760.64110	0.76064	806.123	19.17	0.37	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	967.36030	0.96736	914.14780	0.91415	967.360	19.56	0.42	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,082.56230	1.08256	1,024.16030	1.02416	1,082.562	19.81	0.44	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,203.45780	1.20346	1,140.01250	1.14001	1,203.458	20.07	0.47	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,374.81910	1.37482	1,304.47670	1.30448	1,374.819	20.40	0.51	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,414.18440	1.41418	1,342.23420	1.34223	1,414.184	20.48	0.51	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,521.55960	1.52156	1,445.13900	1.44514	1,521.560	20.68	0.53	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	1,569.78960	1.56979	1,491.15390	1.49115	1,569.790	20.77	0.54	0.00	0	15,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.51	Put	2,119.36110	2.11936	2,021.86010	2.02186	2,119.361	21.77	0.62	0.00	0	7,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	566.46240	0.56646	635.35130	0.63535	566.462	22.98	0.30	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	500.32640	0.50033	561.86400	0.56186	500.326	23.54	0.26	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	488.09260	0.48809	548.23370	0.54823	488.093	23.66	0.26	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	485.43220	0.48543	545.26200	0.54526	485.432	23.68	0.26	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	470.00110	0.47000	523.66490	0.52366	470.001	23.96	0.25	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	460.22780	0.46023	509.90280	0.50990	460.228	24.14	0.24	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	420.78810	0.42079	464.98270	0.46498	420.788	24.97	0.22	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	416.82350	0.41682	460.45930	0.46046	416.823	25.07	0.22	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	412.16500	0.41217	455.13890	0.45514	412.165	25.18	0.22	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	401.71970	0.40172	443.19660	0.44320	401.720	25.44	0.21	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	392.52010	0.39252	432.65730	0.43266	392.520	25.68	0.21	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	387.08260	0.38708	426.42570	0.42643	387.083	25.82	0.20	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	377.95810	0.37796	415.95740	0.41596	377.958	26.08	0.20	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	374.19760	0.37420	411.63850	0.41164	374.198	26.19	0.20	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	322.97570	0.32298	373.14010	0.37314	322.976	26.63	0.17	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	311.44870	0.31145	360.36990	0.36037	311.449	26.63	0.17	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	285.30700	0.28531	331.33430	0.33133	285.307	26.63	0.16	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	279.09490	0.27909	324.41850	0.32442	279.095	26.63	0.15	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.39880	16.39880	16.58590	16.58590		20.33	0.00	17,628,710.00	1,075	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,587.72820	1.58773	1,514.88380	1.51488	1,587.728	20.73	0.50	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	451.87000	0.45187	498.82600	0.49883	451.870	26.80	0.20	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.63100	16.63100	16.81560	16.81560		20.94	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.28630	15.28630	15.46140	15.46140		19.04	0.00	229,294.50	15	1,152.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.55330	15.55330	15.73230	15.73230		19.15	0.00	279,959.40	18	224.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.85250	15.85250	16.03280	16.03280		19.62	0.00	158,525.00	10	122.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.14150	16.14150	16.32620	16.32620		20.01	0.00	0.00	0	20.00
£ / R	On 26/02/2016	Any day expiry			21.51140	21.51140	21.98500	21.98500		22.75	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry			21.52350	21.52350	21.99780	21.99780		21.01	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry			21.55190	21.55190	22.02700	22.02700		21.75	0.00	0.00	0	115.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.58010	21.58010	22.05610	22.05610		22.01	0.00	384,686,862.60	17,826	57,155.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	133.30210	0.13330	82.72450	0.08272	133.302	21.02	0.21	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	21.50	Put	412.24790	0.41225	0.00000	0.00000	412.248	21.89	0.46	119,764,920.24	12,000	12,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	747.41490	0.74741	507.58700	0.50759	747.415	22.81	0.64	83,470,916.40	6,000	0.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	1,643.26180	1.64326	1,272.76880	1.27277	1,643.262	24.40	0.88	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	25.34720	0.02535	73.96420	0.07396	25.347	25.53	0.05	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	6.58670	0.00659	18.70160	0.01870	6.587	29.24	0.01	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry			21.71290	21.71290	22.19340	22.19340		21.84	0.00	0.00	0	121.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.96550	21.96550	22.45120	22.45120		22.03	0.00	5,930,685.00	270	4,558.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	414.98940	0.41499	546.76100	0.54676	414.989	24.50	0.25	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	166.25950	0.16626	229.88880	0.22989	166.260	26.41	0.11	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			22.35310	22.35310	22.84350	22.84350		21.93	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	840.84280	0.84084	680.21180	0.68021	840.843	20.90	0.34	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	544.12400	0.54412	652.40030	0.65240	544.124	25.00	0.24	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.40390	22.40390	22.89580	22.89580		21.76	0.00	0.00	0	900.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.83160	22.83160	23.33240	23.33240		20.90	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	183.32590	0.18333	156.78510	0.15679	183.326	19.11	0.09	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,834.39130	1.83439	1,581.56930	1.58157	1,834.391	21.03	0.48	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	714.65590	0.71466	830.79230	0.83079	714.656	24.29	0.26	0.00	0	783.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.13518	0.13518	0.13693	0.13693		24.80	0.00	20,277.15	150	5,671.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13797	0.13797	0.13977	0.13977		21.95	0.00	0.00	0	5,474.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14116	0.14116	0.14297	0.14297		21.32	0.00	0.00	0	1,056.00
€ / R	On 24/02/2016	Any day expiry			16.78780	16.78780	17.10100	17.10100		20.20	0.00	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			16.78830	16.78830	17.10510	17.10510		19.88	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry			16.79510	16.79510	17.11190	17.11190		19.96	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			16.85040	16.85040	17.16900	17.16900		20.54	0.00	13,581,422.40	806	75,050.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.10920	0.00011	0.01430	0.00001	0.109	31.62	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.13840	0.00014	0.04170	0.00004	0.138	30.82	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	0.47120		0.00047		0.89800	0.00090	0.471	27.76	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	0.69160		0.00069		1.17250	0.00117	0.692	27.01	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	2.33870		0.00234		2.78450	0.00278	2.339	24.65	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,954.85030		1.95485	2,273.45850	2.27346	1,954.850	23.40	0.99	0.00	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	4.45030		0.00445		4.45850	0.00446	4.450	23.40	0.01	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	5.06190		0.00506		4.90620	0.00491	5.062	23.15	0.02	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,493.75230		1.49375	1,808.57360	1.80857	1,493.752	21.81	0.96	0.00	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	13.35230		0.01335		9.57360	0.00957	13.352	21.81	0.04	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	952.63970		0.95264	1,256.69990	1.25670	952.640	20.35	0.87	0.00	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	908.65210		0.90865	1,211.21340	1.21121	908.652	20.22	0.86	0.00	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	785.05810		0.78506	1,077.58410	1.07758	785.058	20.28	0.82	0.00	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	669.65040		0.66965	948.93780	0.94894	669.650	20.33	0.76	0.00	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	308.64930		0.30865	519.09860	0.51910	308.649	20.62	0.49	0.00	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			16.80840		16.80840	17.12570	17.12570			20.72	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			16.81880		16.81880	17.13670	17.13670			20.71	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			16.84620		16.84620	17.16450	17.16450			20.06	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			16.86460		16.86460	17.18330	17.18330			19.83	0.00	0.00	0	25.00
€ / R	On 29/04/2016	Any day expiry			16.87880		16.87880	17.19780	17.19780			19.90	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			16.89560		16.89560	17.21490	17.21490			19.66	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			16.91560		16.91560	17.23550	17.23550			19.68	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.19490		17.19490	17.52060	17.52060			19.91	0.00	636,211.30	37	42,104.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	28.74810		0.02875	25.64590	0.02565	28.748	19.89	0.04	0.00	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,479.93200		1.47993	1,765.59220	1.76559	1,479.932	18.98	0.78	0.00	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.58700		17.58700	17.91710	17.91710			20.04	0.00	2,638,050.00	150	9,388.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.97220		17.97220	18.30990	18.30990			20.21	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	547.75720		0.54776	493.19280	0.49319	547.757	18.82	0.27	0.00	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	743.74320		0.74374	667.40920	0.66741	743.743	19.10	0.33	0.00	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	595.52780		0.59553	687.44550	0.68745	595.528	23.36	0.28	0.00	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	471.94520		0.47195	522.59740	0.52260	471.945	24.93	0.22	0.00	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			103.13147		103.13147	103.14459	103.14459				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			100.38731		100.38731	100.40092	100.40092				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.18927		100.18927	100.19355	100.19355				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.21427		100.21427	100.21927	100.21927				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.64035		100.64035	100.64738	100.64738				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.12261		100.12261	100.13025	100.13025				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.93727		100.93727	100.94825	100.94825				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.46725		100.46725	100.47858	100.47858				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			470.89400		470.89400		471.28600	471.28600			0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future			479.85400		479.85400		480.26500	480.26500			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			542.93600		542.93600		543.56000	543.56000			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			553.26800		553.26800		553.91700	553.91700			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			491.97600		491.97600		492.72300	492.72300			0.00	0.00	0	510.00
ALBI	On 04/08/2016	Index Future			501.33700		501.33700		502.11000	502.11000			0.00	0.00	0	139.00
ALBI	On 03/11/2016	Index Future			511.24700		511.24700		512.04400	512.04400			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.03490		11.03490		10.94010	10.94010		13.18	0.00	3,862,215.00	350	13,663.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	1.02890		0.00103		1.75040	0.00175	1.029	19.88	0.01	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	641.63970		0.64164		554.88920	0.55489	641.640	14.50	0.96	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	52.05230		0.05205		93.34100	0.09334	52.052	13.31	0.25	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	30.20510		0.03021		28.41770	0.02842	30.205	13.54	0.16	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	28.76000		0.02876		27.25970	0.02726	28.760	13.55	0.16	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	0.67090		0.00067		0.76020	0.00076	0.671	20.67	0.00	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.17970		11.17970		11.08390	11.08390		16.39	0.00	0.00	0	3,067.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.34810		11.34810		11.25020	11.25020		16.18	0.00	1,702,215.00	150	750.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.51420		11.51420		11.41600	11.41600		16.27	0.00	5,757,100.00	500	152.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.16340		11.16340		11.19000	11.19000		13.75	0.00	1,116,340.00	100	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.36030		11.36030		11.38820	11.38820		15.74	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			15.32150		15.32150		15.60830	15.60830		20.98	0.00	0.00	0	6,782.00
CHF / R	On 13/06/2016	Foreign Exchange Future			15.66120		15.66120		15.95520	15.95520		20.65	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.33680		2.33680		2.36190	2.36190		17.69	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.35060		2.35060		2.37400	2.37400		20.45	0.00	0.00	0	22,550.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.26020		2.26020		2.30260	2.30260		21.62	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.30650		2.30650		2.35020	2.35020		22.25	0.00	230,650.00	100	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			128.81985		128.81985		128.83664	128.83664			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	10.73690	75.88555		10.70710	76.07235				0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.82562	77.34560		10.79458	77.53742				0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	10.90913	75.06586		10.87688	75.26251				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	10.87240	79.91684		10.84253	80.12866				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	491.10900	491.10900		491.79400	491.79400				0.00	9,822,180.00	2	487.00
GOVI	On 04/08/2016	GOVI	500.45400	500.45400		501.16300	501.16300				0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	510.34600	510.34600		511.07800	511.07800				0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	1.96720	1.96720		1.98900	1.98900			18.27	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.00180	2.00180		2.02390	2.02390			18.61	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.03920	2.03920		2.06110	2.06110			19.16	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.07390	2.07390		2.09640	2.09640			19.38	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	123.22112	123.22112		123.23627	123.23627				0.00	0.00	0	4,571.00
I2025	On 04/08/2016	Bond Future	124.35048	124.35048		124.36811	124.36811				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	102.84551	102.84551		102.70921	102.70921				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	128.74528	128.74528		128.76096	128.76096				0.00	0.00	0	19,557.00
I2038	On 04/08/2016	Bond Future	129.82486	129.82486		129.84325	129.84325				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	127.55556	127.55556		127.57116	127.57116				0.00	0.00	0	12,914.00
I2046	On 04/08/2016	Bond Future	130.02015	130.02015		130.03829	130.03829				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	136.78857	136.78857		136.80504	136.80504				0.00	0.00	0	16,610.00
I2050	On 04/08/2016	Bond Future	137.86368	137.86368		137.88283	137.88283				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			237.10200		237.10200		236.84700	236.84700			0.00	0.00	0	975.00
IGOV	On 04/08/2016	Index Future			241.63300		241.63300		241.37800	241.37800			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future			246.42800		246.42800		246.17200	246.17200			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future			642.84600		642.84600		641.99800	641.99800			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future			654.79200		654.79200		653.93100	653.93100			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			7.23000		92.77000		7.20000	92.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future			7.33000		92.67000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.38000		92.62000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future			7.50000		92.50000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future			7.53000		92.47000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.58000		92.42000		7.54000	92.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.80000		92.20000		7.75000	92.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.99000		92.01000		7.89000	92.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			8.10000		91.90000		8.00000	92.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			8.21000		91.79000		8.14000	91.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			8.30000		91.70000		8.24000	91.76000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.14960		0.14960		0.15130	0.15130			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.14900		0.14900		0.15110	0.15110			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.14850		0.14850		0.15110	0.15110			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.07570		0.07570		0.07610	0.07610			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06110		0.06110		0.06170	0.06170			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.05720		0.05720		0.05790	0.05790			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			10.25320		10.25320		10.15560	10.15560		13.73	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.37610		10.37610		10.27700	10.27700		13.65	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.52330		10.52330		10.42040	10.42040		15.35	0.00	0.00	0	0.00
PULA / R	On 14/03/2016	Foreign Exchange Future			1.37150		1.37150		1.38410	1.38410			0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.38660		1.38660		1.39930	1.39930			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.40190		1.40190		1.41450	1.41450			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.41580		1.41580		1.42860	1.42860			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.10230		1.10230		1.11040	1.11040			0.00	275,575.00	250	2.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.10550		1.10550		1.11370	1.11370			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10940		1.10940		1.11750	1.11750			0.00	277,350.00	250	0.00
R186	On 05/05/2016	Bond Future			9.23471		112.47030		9.21470	112.61168		11.66	0.00	0.00	0	60,559.00
R186	On 05/05/2016	Bond Future	8.75	Call	998.11000		0.99811		1,079.56000	1.07956	998.110	11.50	0.28	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	4,494.78000		4.49478		4,434.85000	4.43485	4,494.780	11.50	0.72	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	3,978.16000		3.97816	3,927.03000	3.92703	3,978.160	11.53	0.67	0.00	0	5,350.00	
R186	On 05/05/2016	Bond Future	9.25	Call	2,392.66000		2.39266	2,514.07000	2.51407	2,392.660	11.66	0.52	0.00	0	180.00	
R186	On 05/05/2016	Bond Future	9.86	Put	812.40000		0.81240	817.49000	0.81749	812.400	12.02	0.23	0.00	0	5,000.00	
R186	On 05/05/2016	Bond Future	9.89	Put	767.55000		0.76755	773.15000	0.77315	767.550	12.03	0.22	0.00	0	180.00	
R186	On 05/05/2016	Bond Future	9.96	Put	670.88000		0.67088	677.45000	0.67745	670.880	12.08	0.19	0.00	0	5,000.00	
R186	On 04/08/2016	Bond Future			9.29341		109.32961	9.27230	109.47574		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			293.93191		293.93191	293.96884	293.96884			0.00	0.00	0	1,426.00	
R197	On 04/08/2016	Bond Future			293.11813		293.11813	293.16091	293.16091			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			241.58910		241.58910	239.96778	239.96778			0.00	0.00	0	43,502.00	
R202	On 04/08/2016	Bond Future			242.80804		242.80804	241.15957	241.15957			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			9.13545		94.57932	9.11027	94.69952		9.15	0.00	0.00	0	9,781.00	
R2023	On 04/08/2016	Bond Future			9.20117		96.39882	9.17434	96.52309		8.57	0.00	0.00	0	0.00	
R2023	On 03/11/2016	Bond Future			9.26187		94.35293	9.23339	94.48091		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			8.19227		101.31022	8.15856	101.35253		1.96	0.00	0.00	0	54,204.00	
R203	On 04/08/2016	Bond Future			8.29400		103.25942	8.25031	103.30445		1.58	0.00	0.00	0	0.00	
R203	On 03/11/2016	Bond Future			8.38111		101.10744	8.32249	101.15473		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			9.63658		89.85814	9.61671	89.99462			0.00	0.00	0	17,216.00	
R2030	On 04/08/2016	Bond Future			9.69998		87.57848	9.67917	87.71928			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			9.78119		88.66288	9.75622	88.84429		16.10	0.00	0.00	0	9,165.00	
R2032	On 04/08/2016	Bond Future			9.84354		90.36889	9.81752	90.55545		15.40	0.00	0.00	0	0.00	
R2032	On 03/11/2016	Bond Future			9.89838		87.97810	9.87135	88.16953		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			9.85747		93.36685	9.82741	93.60580			0.00	0.00	0	4,019.00	
R2035	On 04/08/2016	Bond Future			9.91653		95.16300	9.88529	95.40832			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			9.93106		89.83286	9.90098	90.06939		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		9.99459	87.30222		9.96333	87.54503		17.54	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future		10.04624	89.01184		10.01390	89.26055		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		8.57195	101.75227		8.54029	101.82453		3.75	0.00	0.00	0	33,079.00
R204	On 04/08/2016	Bond Future		8.67156	99.66832		8.63525	99.74386		3.43	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		8.75193	101.61946		8.71025	101.69784		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		10.01166	93.33575		9.98159	93.58657		17.98	0.00	0.00	0	1,820.00
R2040	On 04/08/2016	Bond Future		10.07609	90.62202		10.04485	90.87944		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		10.02504	90.50330		10.00009	90.71216		18.64	0.00	5,430,198.00	60	20,918.00
R2044	On 04/08/2016	Bond Future		10.08759	87.86035		10.06165	88.07495		18.74	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		10.13870	89.58091		10.11186	89.80092		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		10.01006	89.65275		9.98512	89.86557		19.16	0.00	0.00	0	63,832.00
R2048	On 04/08/2016	Bond Future		10.06668	91.37752		10.04079	91.59610		18.35	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		10.11931	88.72600		10.09252	88.95001		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		8.77889	97.57019		8.75321	97.64728		5.29	0.00	3,902,807.60	40	42,164.00
R207	On 05/05/2016	Bond Future	7.56	Call	47.12000	0.04712	56.34000	0.05634	47.120	5.11	0.05	0.00	0	43.00
R207	On 04/08/2016	Bond Future		8.86947	95.80268		8.84096	95.88307		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		8.92616	92.25093		8.90073	92.34485		7.04	0.00	0.00	0	45,535.00
R208	On 04/08/2016	Bond Future		9.00313	94.02590		8.97556	94.12337		6.49	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future		9.06799	92.46280		9.03821	92.56345		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		9.79428	69.88503		9.76418	70.08317		18.53	0.00	0.00	0	31,955.00
R209	On 05/05/2016	Bond Future	8.25	Call	72.26000	0.07226	88.62000	0.08862	72.260	18.05	0.03	0.00	0	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	542.08000	0.54208	611.01000	0.61101	542.080	18.05	0.18	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.84870	71.22971	9.81752	71.43300		17.77	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,626.64000	2.62664	2,748.75000	2.74875	2,626.640	17.59	0.45	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,176.76000	6.17676	6,351.81000	6.35181	6,176.760	18.28	0.73	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.89627	69.47264	9.86406	69.68083		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			180.71212	180.71212	180.73491	180.73491			0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future			184.20373	184.20373	184.23022	184.23022			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			137.70928	137.70928	137.72946	137.72946			0.00	0.00	0	57.00
R211	On 04/08/2016	Bond Future			138.63282	138.63282	138.65583	138.65583			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			142.54980	142.54980	142.56764	142.56764			0.00	0.00	0	3,830.00
R212	On 04/08/2016	Bond Future			143.39729	143.39729	143.41801	143.41801			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			9.67005	80.55250	9.65021	80.68364		15.95	0.00	0.00	0	47,717.00
R213	On 04/08/2016	Bond Future			9.72573	82.10212	9.70502	82.23732		15.27	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.77719	80.15706	9.75567	80.29593		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			9.90723	69.97916	9.87716	70.18296		19.28	0.00	0.00	0	31,399.00
R214	On 04/08/2016	Bond Future			9.96025	71.32546	9.92913	71.53441		18.49	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	570.47000	0.57047	617.62000	0.61762	570.470	18.01	0.14	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,712.43000	1.71243	1,809.53000	1.80953	1,712.430	18.15	0.32	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,736.12000	4.73612	4,898.12000	4.89812	4,736.120	18.75	0.62	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,909.52000	8.90952	9,105.68000	9.10568	8,909.520	19.37	0.84	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future			10.00934	69.42311	9.97719	69.63719		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			26,990.64000	26,990.64000	27,394.49000	27,394.49000			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	10.89770	10.89770	10.97800	10.97800			16.08	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.05900	11.05900	11.14100	11.14100			17.17	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	5.16710	5.16710	5.19850	5.19850			13.48	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.12330	5.12330	5.15420	5.15420			16.17	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.32000	1.32000	1.33110	1.33110				0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.23820	1.23820	1.25200	1.25200				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>3,579,244,035.51</b>	<b>301,603</b>	<b>4762868.00</b>
<b>Grand Total:</b>											<b>3,579,244,035.51</b>	<b>301,603</b>	<b>4762868.00</b>