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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 24/02/2016

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 24/02/2016	Any day expiry	15.69520	15.69520		15.17760	15.17760		22.50	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	15.69810	15.69810		15.17760	15.17760		22.58	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.000	33.86	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	0.00000	0.00000	0.02210	0.00002	33.85	0.00	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	858.16590	0.85817	355.76230	0.35576	858.166	34.32	1.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	109.28250	0.10928	10.16820	0.01017	109.283	23.46	0.62	0	150.00
\$ / R	On 26/02/2016	Any day expiry	15.69810	15.69810		15.17760	15.17760		22.14	0.00	0.00	0	392.00
\$ / R	On 29/02/2016	Any day expiry	15.70390	15.70390		15.18610	15.18610		19.54	0.00	0.00	0	306.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	0.13980	0.00014	0.65000	0.00065	0.140	32.98	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	1,105.89170	1.10589	603.29640	0.60330	1,105.892	27.52	0.99	0	100.00
\$ / R	On 29/02/2016	Any day expiry	16.16	Call	35.48460	0.03548	4.01170	0.00401	35.485	23.90	0.16	0	5,000.00
\$ / R	On 01/03/2016	Any day expiry	15.70670	15.70670		15.18890	15.18890		19.91	0.00	0.00	0	0.00
\$ / R	On 01/03/2016	Any day expiry	15.20	Put	27.47700	0.02748	157.20000	0.15720	27.477	22.27	0.12	0	20,000.00
\$ / R	On 01/03/2016	Any day expiry	16.26	Call	28.48350	0.02848	2.39490	0.00239	28.483	23.15	0.12	0	2,500.00
\$ / R	On 02/03/2016	Any day expiry	15.70960	15.70960		15.19170	15.19170		20.16	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	1,112.19610	1.11220	610.89800	0.61090	1,112.196	24.22	0.99	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	1,102.26840	1.10227	601.74670	0.60175	1,102.268	24.11	0.99	0.00	0	20,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	1,092.34300	1.09234	592.62820	0.59263	1,092.343	24.01	0.99	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	15.86	Call	113.23640	0.11324	12.08800	0.01209	113.236	20.46	0.37	0.00	0	2,000.00
\$ / R	On 03/03/2016	Any day expiry			15.71250	15.71250	15.19460	15.19460		20.30	0.00	0.00	0	269.00
\$ / R	On 04/03/2016	Any day expiry			15.71540	15.71540	15.19740	15.19740		20.41	0.00	0.00	0	0.00
\$ / R	On 04/03/2016	Any day expiry	15.47	Call	343.78110	0.34378	88.02010	0.08802	343.781	20.20	0.70	0.00	0	2,500.00
\$ / R	On 07/03/2016	Any day expiry			15.72440	15.72440	15.20600	15.20600		19.67	0.00	0.00	0	301.00
\$ / R	On 08/03/2016	Any day expiry			15.72740	15.72740	15.20890	15.20890		19.89	0.00	0.00	0	0.00
\$ / R	On 08/03/2016	Any day expiry	15.14	Call	630.65660	0.63066	252.08660	0.25209	630.657	19.35	0.86	0.00	0	2,500.00
\$ / R	On 09/03/2016	Any day expiry			15.73040	15.73040	15.54100	15.54100		19.99	0.00	0.00	0	0.00
\$ / R	On 09/03/2016	Any day expiry	15.54	Call	349.18820	0.34919	0.00000	0.00000	349.188	19.83	0.63	19,597,201.00	2,000	1,000.00
\$ / R	On 09/03/2016	Any day expiry	15.61	Call	308.32070	0.30832	0.00000	0.00000	308.321	19.88	0.59	18,294,534.00	2,000	1,000.00
\$ / R	On 11/03/2016	Any day expiry			15.73630	15.73630	15.21740	15.21740		20.15	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			15.74530	15.74530	15.22600	15.22600		19.73	0.00	1,954,464,089.00	124,130	781,683.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.01940	0.00002	0.02610	0.00003	0.019	35.82	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.02030	0.00002	0.02770	0.00003	0.020	35.44	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.02420	0.00002	0.03510	0.00004	0.024	33.91	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.02480	0.00002	0.03640	0.00004	0.025	33.68	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.02660	0.00003	0.04010	0.00004	0.027	33.06	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.02760	0.00003	0.04210	0.00004	0.028	32.76	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.02880	0.00003	0.04470	0.00004	0.029	32.38	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.03180	0.00003	0.05110	0.00005	0.032	31.53	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.03620	0.00004	0.06970	0.00007	0.036	30.39	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	3,195.34690	3.19535	2,676.18010	2.67618	3,195.347	28.17	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.07520	0.00008	0.33110	0.00033	0.075	27.27	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	2,945.39030	2.94539	2,426.40030	2.42640	2,945.390	27.06	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	0.14220	0.00014	0.64080	0.00064	0.142	26.51	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	0.22330	0.00022	1.01870	0.00102	0.223	25.97	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,545.60100	2.54560	2,027.38190	2.02738	2,545.601	25.60	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	0.35970	0.00036	1.65690	0.00166	0.360	25.38	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,246.02990	2.24603	1,729.38050	1.72938	2,246.030	24.51	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,196.14480	2.19614	1,679.91160	1.67991	2,196.145	24.33	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	1.50860	0.00151	6.94100	0.00694	1.509	23.60	0.01	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,986.85270	1.98685	1,473.09530	1.47310	1,986.853	23.57	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,807.89750	1.80790	1,296.57820	1.29658	1,807.898	22.91	0.99	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	2.67230	0.00267	10.81760	0.01082	2.672	22.87	0.01	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,748.37870	1.74838	1,238.10110	1.23810	1,748.379	22.69	0.99	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,649.37890	1.64938	1,141.16370	1.14116	1,649.379	22.33	0.99	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	5.39010	0.00539	19.03390	0.01903	5.390	21.97	0.02	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,540.83960	1.54084	1,035.47340	1.03547	1,540.840	21.93	0.98	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	6.34850	0.00635	21.83170	0.02183	6.349	21.74	0.02	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,442.57130	1.44257	940.48420	0.94048	1,442.571	21.55	0.98	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,257.40400	1.25740	763.96390	0.76396	1,257.404	20.83	0.96	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	12.10400	0.01210	37.96390	0.03796	12.104	20.83	0.04	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 14/03/2016	Foreign Exchange Future	14.59	Call	1,170.65220	1.17065	687.21930	0.68722	1,170.652	20.50	0.95	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,065.75380	1.06575	597.97600	0.59798	1,065.754	20.08	0.94	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	20.45380	0.02045	71.97600	0.07198	20.454	20.08	0.06	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,018.56950	1.01857	559.26460	0.55926	1,018.569	19.89	0.93	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Put	23.26950	0.02327	83.26460	0.08326	23.269	19.89	0.07	0.00	0	300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	26.44830	0.02645	95.80800	0.09581	26.448	19.70	0.08	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	45.37640	0.04538	159.67420	0.15967	45.376	19.18	0.13	0.00	0	41,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	46.83670	0.04684	163.47680	0.16348	46.837	19.18	0.13	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	51.43770	0.05144	175.24310	0.17524	51.438	19.21	0.14	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.13	Put	67.33960	0.06734	213.82990	0.21383	67.340	19.27	0.18	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	627.36860	0.62737	273.28090	0.27328	627.369	19.33	0.79	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	574.34380	0.57434	240.21570	0.24022	574.344	19.38	0.76	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	154.00100	0.15400	395.48290	0.39548	154.001	19.51	0.33	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.50	Call	417.64460	0.41764	155.52460	0.15552	417.645	19.55	0.65	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	381.49630	0.38150	138.02190	0.13802	381.496	19.59	0.61	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	375.66970	0.37567	135.27200	0.13527	375.670	19.60	0.61	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	364.18370	0.36418	129.91080	0.12991	364.184	19.62	0.60	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	358.52730	0.35853	127.29850	0.12730	358.527	19.62	0.59	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.70	Put	259.78370	0.25978	577.55510	0.57756	259.784	19.70	0.47	218,222,676.00	30,000	16,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	280.49350	0.28049	93.19760	0.09320	280.493	19.73	0.51	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	237.67260	0.23767	75.18510	0.07519	237.673	19.96	0.45	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	342.37260	0.34237	699.18510	0.69919	342.373	19.96	0.55	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	183.33400	0.18333	53.98220	0.05398	183.334	20.30	0.37	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	438.03400	0.43803	827.98220	0.82798	438.034	20.30	0.63	0.00	0	502.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	127.27510	0.12728	33.01400	0.03301	127.275	20.75	0.28	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	97.47280	0.09747	23.03230	0.02303	97.473	21.07	0.23	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	783.28930	0.78329	1,241.21080	1.24121	783.289	21.32	0.81	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	71.15340	0.07115	15.04100	0.01504	71.153	21.43	0.18	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	64.36560	0.06437	13.12650	0.01313	64.366	21.55	0.16	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	40.93860	0.04094	7.51510	0.00752	40.939	21.73	0.11	0.00	0	35,701.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	1,045.63860	1.04564	1,531.51510	1.53152	1,045.639	21.73	0.89	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	1,137.03260	1.13703	1,629.95560	1.62996	1,137.033	21.83	0.91	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	1,183.36710	1.18337	1,679.44670	1.67945	1,183.367	21.87	0.92	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Call	22.43300	0.02243	4.57500	0.00458	22.433	21.97	0.07	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	1,277.13300	1.27713	1,778.57500	1.77857	1,277.133	21.97	0.93	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	14.21820	0.01422	3.39010	0.00339	14.218	22.13	0.04	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	8.20350	0.00820	2.37210	0.00237	8.204	22.56	0.03	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	2.34120	0.00234	0.81740	0.00082	2.341	26.26	0.01	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			15.74830	15.74830	15.22890	15.22890		19.81	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			15.75130	15.75130	15.23170	15.23170		19.89	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	0.55490	0.00055	2.34670	0.00235	0.555	24.36	0.00	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,140.94580	1.14095	668.63650	0.66864	1,140.946	20.03	0.94	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			15.77220	15.77220	15.25170	15.25170		19.72	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	2.08700	0.00209	6.32630	0.00633	2.087	21.18	0.01	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 23/03/2016	Any day expiry	14.97	Call	871.00130	0.87100	471.29280	0.47129	871.001	19.04	0.85	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			15.79020	15.79020	15.26890	15.26890		19.29	0.00	0.00	0	140.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.07820	0.00008	0.24740	0.00025	0.078	27.58	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	2.72140	0.00272	5.39510	0.00540	2.721	21.52	0.01	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	687.86870	0.68787	349.75270	0.34975	687.869	18.75	0.74	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	300.59140	0.30059	127.09360	0.12709	300.591	19.63	0.44	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry			15.79640	15.79640	15.27470	15.27470		19.27	0.00	0.00	0	359.00
\$ / R	On 04/04/2016	Any day expiry			15.80890	15.80890	15.28620	15.28620		19.01	0.00	0.00	0	140.00
\$ / R	On 05/04/2016	Any day expiry			15.81210	15.81210	15.28910	15.28910		19.02	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	377.47160	0.37747	177.68430	0.17768	377.472	19.16	0.49	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			15.81520	15.81520	15.29200	15.29200		19.02	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry			15.81830	15.81830	15.29490	15.29490		19.01	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	261.00210	0.26100	116.92010	0.11692	261.002	19.89	0.37	0.00	0	5,000.00
\$ / R	On 11/04/2016	Any day expiry			15.83080	15.83080	15.30650	15.30650		18.89	0.00	0.00	0	100.00
\$ / R	On 15/04/2016	Any day expiry			15.84330	15.84330	15.31810	15.31810		18.90	0.00	0.00	0	2,267.00
\$ / R	On 18/04/2016	Any day expiry			15.85270	15.85270	15.32680	15.32680		18.73	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	17.08710	0.01709	38.00600	0.03801	17.087	18.72	0.04	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	688.60200	0.68860	384.17540	0.38418	688.602	18.29	0.67	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	128.55500	0.12855	57.36760	0.05737	128.555	21.14	0.19	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			15.85900	15.85900	15.33250	15.33250		18.74	0.00	0.00	0	700.00
\$ / R	On 25/04/2016	Any day expiry			15.87460	15.87460	15.34700	15.34700		18.69	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	201.27260	0.20127	99.20360	0.09920	201.273	20.51	0.26	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			15.87770	15.87770	15.34990	15.34990		18.82	0.00	0.00	0	180.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	0.65250	0.00065	1.31310	0.00131	0.653	24.50	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	11.32320	0.01132	20.62630	0.02063	11.323	20.05	0.02	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	597.54640	0.59755	336.21310	0.33621	597.546	18.55	0.59	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	337.02030	0.33702	175.90410	0.17590	337.020	19.57	0.39	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	231.72520	0.23173	116.10480	0.11610	231.725	20.33	0.29	0.00	0	10,000.00
\$ / R	On 29/04/2016	Any day expiry			15.88670	15.88670	15.35870	15.35870		18.91	0.00	0.00	0	500.00
\$ / R	On 04/05/2016	Any day expiry			15.90160	15.90160	15.37330	15.37330		18.90	0.00	0.00	0	370.00
\$ / R	On 10/05/2016	Any day expiry			15.91940	15.91940	15.39080	15.39080		18.95	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	53.22470	0.05322	110.12070	0.11012	53.225	17.96	0.09	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	759.24800	0.75925	459.39980	0.45940	759.248	18.52	0.64	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			15.92840	15.92840	15.39960	15.39960		19.13	0.00	0.00	0	550.00
\$ / R	On 16/05/2016	Any day expiry			15.93730	15.93730	15.40830	15.40830		19.07	0.00	0.00	0	100.00
\$ / R	On 17/05/2016	Any day expiry			15.94030	15.94030	15.41120	15.41120		19.11	0.00	0.00	0	100.00
\$ / R	On 19/05/2016	Any day expiry			15.94620	15.94620	15.41710	15.41710		19.16	0.00	0.00	0	0.00
\$ / R	On 19/05/2016	Any day expiry	15.70	Call	705.89700	0.70590	431.85420	0.43185	705.897	18.86	0.59	0.00	0	5,000.00
\$ / R	On 23/05/2016	Any day expiry			15.95820	15.95820	15.42870	15.42870		19.14	0.00	0.00	0	0.00
\$ / R	On 23/05/2016	Any day expiry	15.36	Call	916.86510	0.91687	586.78700	0.58679	916.865	18.43	0.68	0.00	0	5,000.00
\$ / R	On 27/05/2016	Any day expiry			15.97020	15.97020	15.44060	15.44060		19.22	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	2.80770	0.00281	4.17680	0.00418	2.808	23.53	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	24.03670	0.02404	42.71110	0.04271	24.037	19.22	0.04	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	554.20560	0.55421	337.01800	0.33702	554.206	19.53	0.48	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	371.05060	0.37105	218.05060	0.21805	371.051	20.50	0.35	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			15.98270	15.98270	15.45260	15.45260		19.22	0.00	0.00	0	338.00
\$ / R	On 06/06/2016	Any day expiry			16.00150	16.00150	15.47060	15.47060		19.21	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	4.69520	0.00470	6.91480	0.00691	4.695	21.51	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	931.73980	0.93174	613.16680	0.61317	931.740	18.53	0.66	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			16.00770	16.00770	15.47660	15.47660		19.24	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	135.37810	0.13538	233.75120	0.23375	135.378	18.06	0.16	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	765.18240	0.76518	494.93300	0.49493	765.182	18.97	0.58	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			16.01080	16.01080	15.47960	15.47960		19.25	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			16.02330	16.02330	15.49160	15.49160		19.21	0.00	545,497,225.20	34,044	209,193.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	5.04600	0.00505	7.02880	0.00703	5.046	21.32	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	10.62730	0.01063	21.18400	0.02118	10.627	19.04	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	12.49020	0.01249	24.51060	0.02451	12.490	18.97	0.02	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	17.68850	0.01769	33.58680	0.03359	17.688	18.83	0.03	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,552.29720	2.55230	2,044.24980	2.04425	2,552.297	18.61	0.96	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	28.99720	0.02900	52.64980	0.05265	28.997	18.61	0.04	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	30.41240	0.03041	54.98760	0.05499	30.412	18.59	0.04	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	81.32860	0.08133	142.40590	0.14241	81.329	18.10	0.10	1,899,667.77	1,300	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	87.00050	0.08700	152.76060	0.15276	87.000	18.06	0.11	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	122.57270	0.12257	212.87220	0.21287	122.573	17.99	0.14	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.75	Put	172.36180	0.17236	287.92400	0.28792	172.362	18.07	0.19	0.00	0	47,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	195.87420	0.19587	324.99870	0.32500	195.874	18.11	0.21	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,309.55610	1.30956	918.25760	0.91826	1,309.556	18.14	0.78	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	226.98510	0.22699	373.15840	0.37316	226.985	18.15	0.23	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,258.56970	1.25857	877.42440	0.87742	1,258.570	18.16	0.76	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	235.26970	0.23527	385.82440	0.38582	235.270	18.16	0.24	0.00	0	15,840.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	730.52380	0.73052	475.35240	0.47535	730.524	19.09	0.55	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	685.17730	0.68518	443.66600	0.44367	685.177	19.21	0.53	5,475,942.23	650	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	661.87730	0.66188	952.06600	0.95207	661.877	19.21	0.47	0.00	0	41,005.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	643.65500	0.64365	414.02540	0.41403	643.655	19.38	0.50	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.17	Put	762.67370	0.76267	1,072.83530	1.07284	762.674	19.49	0.51	82,892,546.00	10,000	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	593.13010	0.59313	378.37510	0.37838	593.130	19.59	0.47	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	818.71150	0.81871	1,138.98830	1.13899	818.711	19.64	0.53	86,622,347.00	10,000	5,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	976.60500	0.97660	1,323.18090	1.32318	976.605	20.03	0.58	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	490.46110	0.49046	308.46690	0.30847	490.461	20.08	0.41	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,081.10220	1.08110	1,442.92500	1.44292	1,081.102	20.28	0.61	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	380.62410	0.38062	236.04920	0.23605	380.624	20.75	0.34	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	375.88250	0.37588	232.94700	0.23295	375.883	20.79	0.33	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	364.29360	0.36429	225.38450	0.22538	364.294	20.87	0.32	7,140,930.03	1,300	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	350.87640	0.35088	216.58710	0.21659	350.876	20.98	0.31	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	344.36310	0.34436	212.15370	0.21215	344.363	21.03	0.31	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	194.94120	0.19494	114.77380	0.11477	194.941	22.51	0.19	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	186.53840	0.18654	109.62560	0.10963	186.538	22.61	0.18	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	175.20400	0.17520	102.71030	0.10271	175.204	22.76	0.17	0.00	0	6,600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	134.31850	0.13432	78.06620	0.07807	134.319	23.39	0.14	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry			16.05770	16.05770	15.52470	15.52470		19.32	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	304.59230	0.30459	481.80880	0.48181	304.592	18.28	0.28	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	504.27540	0.50428	326.39030	0.32639	504.275	20.26	0.40	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			16.07020	16.07020	15.53670	15.53670		19.28	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	4.72850	0.00473	5.88780	0.00589	4.729	21.94	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	33.07000	0.03307	61.14270	0.06114	33.070	18.16	0.05	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	525.80290	0.52580	343.69810	0.34370	525.803	20.18	0.41	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	412.13360	0.41213	266.56840	0.26657	412.134	20.87	0.34	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			16.15770	16.15770	15.62080	15.62080		19.38	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,087.37580	1.08738	1,425.66440	1.42566	1,087.376	20.06	0.56	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	292.32200	0.29232	193.96520	0.19397	292.322	22.49	0.23	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			16.16080	16.16080	15.62380	15.62380		19.39	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	6.28640	0.00629	7.06390	0.00706	6.286	20.80	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	39.79900	0.03980	74.62320	0.07462	39.799	17.43	0.05	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	497.41570	0.49742	342.40470	0.34240	497.416	20.89	0.36	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	425.47650	0.42548	288.72170	0.28872	425.477	21.42	0.31	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			16.20770	16.20770	15.66880	15.66880		19.42	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	12.02910	0.01203	18.84970	0.01885	12.029	17.35	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,187.08590	1.18709	870.96020	0.87096	1,187.086	18.51	0.66	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			16.22020	16.22020	15.68080	15.68080		19.39	0.00	0.00	0	105.00
\$ / R	On 26/08/2016	Any day expiry			16.25450	16.25450	15.71400	15.71400		19.48	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	8.00600	0.00801	7.81000	0.00781	8.006	19.94	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	42.39280	0.04239	84.56310	0.08456	42.393	16.56	0.05	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	473.37200	0.47337	335.29440	0.33529	473.372	21.67	0.32	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	429.64070	0.42964	302.05280	0.30205	429.641	22.02	0.29	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			16.29050	16.29050	15.74850	15.74850		19.52	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			16.29700	16.29700	15.75480	15.75480		19.54	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	71.18540	0.07119	137.23120	0.13723	71.185	16.63	0.08	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	606.59220	0.60659	442.54270	0.44254	606.592	20.98	0.38	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			16.30030	16.30030	15.75790	15.75790		19.55	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			16.31340	16.31340	15.77050	15.77050		19.54	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	328.72070	0.32872	477.94190	0.47794	328.721	18.14	0.24	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	353.72790	0.35373	253.85460	0.25385	353.728	22.89	0.24	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			16.31990	16.31990	15.77680	15.77680		19.55	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.33300	16.33300	15.78930	15.78930		19.61	0.00	113,089,692.00	6,924	142,817.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	30.36150	0.03036	64.58540	0.06459	30.362	16.08	0.04	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	211.00350	0.21100	327.49160	0.32749	211.003	17.74	0.17	0.00	0	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	893.73870	0.89374	663.22310	0.66322	893.739	19.83	0.50	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	596.02500	0.59602	437.78940	0.43779	596.025	21.25	0.36	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	551.02960	0.55103	402.32860	0.40233	551.030	21.55	0.34	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	269.28280	0.26928	206.86630	0.20687	269.283	23.89	0.18	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.36250	16.36250	15.81760	15.81760		19.64	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	11.37770	0.01138	12.08260	0.01208	11.378	19.60	0.01	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	53.60360	0.05360	103.16100	0.10316	53.604	16.48	0.06	0.00	0	150.00		
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	471.50060	0.47150	344.44030	0.34444	471.501	22.28	0.29	0.00	0	250.00		
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	443.29550	0.44330	323.70880	0.32371	443.296	22.48	0.28	0.00	0	150.00		
\$ / R	On 26/10/2016	Any day expiry			16.45410	16.45410	15.90550	15.90550		19.77	0.00	0.00	0	0.00		
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	13.81370	0.01381	15.83810	0.01584	13.814	19.24	0.01	0.00	0	250.00		
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	63.94660	0.06395	116.12640	0.11613	63.947	16.50	0.06	0.00	0	150.00		
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	464.05410	0.46405	347.75700	0.34776	464.054	22.80	0.27	0.00	0	250.00		
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	451.50730	0.45151	338.39290	0.33839	451.507	22.90	0.26	0.00	0	150.00		
\$ / R	On 28/11/2016	Any day expiry			16.56200	16.56200	16.00930	16.00930		19.86	0.00	0.00	0	0.00		
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	15.53310	0.01553	19.47470	0.01947	15.533	18.68	0.02	0.00	0	250.00		
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	73.85930	0.07386	128.88580	0.12889	73.859	16.41	0.07	0.00	0	150.00		
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	458.76240	0.45876	358.76970	0.35877	458.762	23.40	0.25	0.00	0	400.00		
\$ / R	On 14/12/2016	Any day expiry			16.61710	16.61710	16.06050	16.06050		19.91	0.00	0.00	0	251.00		
\$ / R	On 19/12/2016	Foreign Exchange Future			16.63430	16.63430	16.07660	16.07660		19.97	0.00	282,783,100.00	17,000	33,853.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	16.54890	0.01655	18.78070	0.01878	16.549	18.37	0.02	0.00	0	250.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	46.19500	0.04620	87.46260	0.08746	46.195	15.64	0.05	0.00	0	725.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	58.20680	0.05821	107.35790	0.10736	58.207	15.87	0.05	0.00	0	6,600.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	74.72200	0.07472	133.90990	0.13391	74.722	16.12	0.07	0.00	0	150.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	312.94860	0.31295	442.95570	0.44296	312.949	18.04	0.19	0.00	0	5,700.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	395.86650	0.39587	542.98250	0.54298	395.867	18.27	0.23	0.00	0	100.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	417.58520	0.41759	569.96600	0.56997	417.585	18.30	0.24	0.00	0	1,700.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	423.92630	0.42393	577.82190	0.57782	423.926	18.31	0.24	0.00	0	27,368.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	490.72060	0.49072	667.71510	0.66772	490.721	18.42	0.27	0.00	0	6,985.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	494.22170	0.49422	672.39560	0.67240	494.222	18.42	0.27	0.00	0	3,500.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,797.99850	1.79800	1,441.13970	1.44114	1,797.999	18.52	0.71	0.00	0	86,321.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	602.51810	0.60252	815.47490	0.81547	602.518	18.57	0.31	0.00	0	69,895.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	738.35950	0.73836	978.00920	0.97801	738.359	18.91	0.35	0.00	0	10,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	838.43360	0.83843	1,094.11750	1.09412	838.434	19.16	0.38	0.00	0	32,800.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	944.84290	0.94484	1,215.98980	1.21599	944.843	19.41	0.41	0.00	0	500.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,098.10830	1.09811	1,389.14360	1.38914	1,098.108	19.74	0.44	0.00	0	1,365.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,133.60130	1.13360	1,428.91270	1.42891	1,133.601	19.82	0.45	0.00	0	725.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,230.61230	1.23061	1,537.72210	1.53772	1,230.612	20.02	0.47	0.00	0	6,600.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	1,274.02850	1.27403	1,586.49380	1.58649	1,274.029	20.10	0.48	60,364,741.50	7,500	7,500.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	854.22230	0.85422	669.06890	0.66907	854.222	21.26	0.41	0.00	0	3,500.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	678.44300	0.67844	530.90740	0.53091	678.443	22.21	0.34	0.00	0	1,700.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	596.67450	0.59667	467.69790	0.46770	596.674	22.75	0.30	0.00	0	17,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	581.53110	0.58153	456.81330	0.45681	581.531	22.86	0.30	0.00	0	10,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	578.23200	0.57823	454.78420	0.45478	578.232	22.89	0.30	0.00	0	2,310.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	554.25840	0.55426	440.10210	0.44010	554.258	23.07	0.28	0.00	0	83,003.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	538.99700	0.53900	430.80500	0.43081	538.997	23.19	0.28	0.00	0	10,303.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	479.39220	0.47939	393.34150	0.39334	479.392	23.80	0.25	0.00	0	1,365.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	474.34640	0.47435	389.58230	0.38958	474.346	23.89	0.25	0.00	0	150.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	468.42520	0.46843	385.16820	0.38517	468.425	23.99	0.24	0.00	0	250.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	455.12580	0.45513	375.27120	0.37527	455.126	24.24	0.24	0.00	0	725.00		

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	20.08	Call	443.41170		0.44341		366.55530	0.36656	443.412	24.47	0.23	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	436.49170		0.43649		361.41200	0.36141	436.492	24.61	0.23	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	424.87400		0.42487		352.78320	0.35278	424.874	24.86	0.22	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	420.08660		0.42009		349.23120	0.34923	420.087	24.96	0.22	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	381.53120		0.38153		297.21080	0.29721	381.531	25.91	0.20	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	375.20940		0.37521		286.29010	0.28629	375.209	26.09	0.19	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	360.95150		0.36095		261.56720	0.26157	360.952	26.51	0.18	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	354.10540		0.35411		255.70160	0.25570	354.105	26.53	0.18	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.90670		16.90670		16.33420	16.33420		20.28	0.00	17,244,834.00	1,020	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,302.47690		1.30248	1,602.99960	1.60300	1,302.477		20.09	0.44	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	508.66240		0.50866		424.81920	0.42482	508.662	25.84	0.22	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.12640		17.12640		16.56850	16.56850		20.87	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.74530		15.74530		15.22600	15.22600		19.73	0.00	4,266,976.30	271	1,010.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			16.02330		16.02330		15.49160	15.49160		19.21	0.00	705,025.20	44	249.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.33300		16.33300		15.78930	15.78930		19.61	0.00	244,995.00	15	122.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.63430		16.63430		16.07660	16.07660		19.97	0.00	0.00	0	20.00
£ / R	On 26/02/2016	Any day expiry			21.88160		21.88160		21.36400	21.36400		24.64	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry			21.88980		21.88980		21.37620	21.37620		21.95	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry			21.91860		21.91860		21.40450	21.40450		22.76	0.00	0.00	0	115.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.94790		21.94790		21.43280	21.43280		23.11	0.00	35,182,483.70	1,603	56,123.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	81.21840		0.08122		144.16410	0.14416	81.218	22.97	0.14	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	21.50	Put	265.27970		0.26528		457.51660	0.45752	265.280	22.99	0.34	0.00	0	12,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	1,310.34690		1.31035	1,762.27040	1.76227	1,310.347		24.02	0.83	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	27.94990		0.02795		14.62030	0.01462	27.950	23.72	0.06	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	6.82230		0.00682		3.64230	0.00364	6.822	27.99	0.01	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry			22.08720		22.08720		21.56510	21.56510		22.73	0.00	0.00	0	121.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.34460		22.34460		21.81590	21.81590		22.53	0.00	16,222,179.60	726	4,929.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	479.71000		0.47971		358.80240	0.35880	479.710	23.82	0.28	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	175.77680		0.17578		139.07820	0.13908	175.777	25.18	0.12	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			22.74100		22.74100		22.20140	22.20140		22.41	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	777.99100		0.77799		874.29590	0.87430	777.991	22.04	0.30	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	592.24460		0.59224		496.57280	0.49657	592.245	24.18	0.26	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.79300		22.79300		22.25180	22.25180		22.22	0.00	0.00	0	900.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.23150		23.23150		22.67500	22.67500		21.22	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	211.45640		0.21146		180.46070	0.18046	211.456	21.06	0.09	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,650.80330		1.65080	1,891.54180	1.89154	1,650.803		21.11	0.44	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	754.16800		0.75417		659.56300	0.65956	754.168	23.38	0.28	0.00	0	783.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.14134		0.14134		0.13566	0.13566		22.54	0.00	0.00	0	5,671.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14428		0.14428		0.13845	0.13845		20.39	0.00	0.00	0	5,474.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14762		0.14762		0.14165	0.14165		19.97	0.00	0.00	0	1,056.00



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 24/02/2016	Any day expiry			17.28300		17.28300		16.69880	16.69880		24.53	0.00	1,728,300.00	100	0.00
€ / R	On 26/02/2016	Any day expiry			17.28720		17.28720		16.69880	16.69880		23.22	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry			17.29050		17.29050		16.70230	16.70230		20.59	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			17.34440		17.34440		16.75730	16.75730		20.91	0.00	381,316,634.00	21,985	60,263.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.05490		0.00005	0.08190	0.00008	0.055	35.01	0.00	0.00	0	18,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.06580		0.00007	0.09470	0.00009	0.066	34.09	0.00	0.00	0	18,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	0.14700		0.00015	0.39920	0.00040	0.147	30.08	0.00	0.00	0	12,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	0.21300		0.00021	0.64750	0.00065	0.213	29.29	0.00	0.00	0	17,534.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	0.80960		0.00081	2.84770	0.00285	0.810	27.18	0.00	0.00	0	15,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,446.01940		2.44602	1,863.30390	1.86330	2,446.019	26.07	1.00	0.00	0	24,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	1.61940		0.00162	6.00390	0.00600	1.619	26.07	0.00	0.00	0	33,200.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	1.85870		0.00186	6.94830	0.00695	1.859	25.85	0.01	0.00	0	15,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,979.12650		1.97913	1,403.86730	1.40387	1,979.126	24.33	0.99	0.00	0	25,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	4.72650		0.00473	16.56730	0.01657	4.726	24.33	0.01	0.00	0	25,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,412.18410		1.41218	861.71220	0.86171	1,412.184	22.35	0.95	0.00	0	26,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,364.30610		1.36431	819.55130	0.81955	1,364.306	22.19	0.95	0.00	0	650.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,222.18300		1.22218	698.37710	0.69838	1,222.183	21.71	0.93	0.00	0	24,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,082.88200		1.08288	586.21290	0.58621	1,082.882	21.23	0.90	0.00	0	36,640.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	592.76340		0.59276	248.75530	0.24876	592.763	20.74	0.72	0.00	0	19,500.00	
€ / R	On 22/03/2016	Any day expiry			17.30060		17.30060		16.71590	16.71590		20.94	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			17.30730		17.30730		16.72270	16.72270		21.00	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			17.33970		17.33970		16.75350	16.75350		20.22	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			17.35890		17.35890		16.77200	16.77200		19.94	0.00	0.00	0	25.00
€ / R	On 29/04/2016	Any day expiry			17.37380		17.37380		16.78630	16.78630		19.97	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			17.39160		17.39160		16.80310	16.80310		19.54	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.41250		17.41250		16.82320	16.82320		19.57	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.70310		17.70310		17.10060	17.10060		19.77	0.00	7,258,271.00	410	42,148.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	15.60640		0.01561	33.27670	0.03328	15.606	20.25	0.02	0.00	0	6,000.00	
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,890.97880		1.89098	1,398.29320	1.39829	1,890.979	19.01	0.85	0.00	0	6,000.00	
€ / R	On 19/09/2016	Foreign Exchange Future			18.10760		18.10760		17.49060	17.49060		19.88	0.00	0.00	0	9,388.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.50660		18.50660		17.87510	17.87510		19.99	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	415.32190		0.41532	570.90830	0.57091	415.322	18.80	0.21	0.00	0	2,912.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	565.24270		0.56524	766.66680	0.76667	565.243	18.83	0.27	0.00	0	2,961.00	
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	687.56930		0.68757	542.78520	0.54279	687.569	22.27	0.32	0.00	0	2,912.00	
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	515.49200		0.51549	427.15970	0.42716	515.492	23.40	0.25	0.00	0	2,961.00	
10Y STND	On 17/12/2025	Interest Rate Swap			103.92843		103.92843		103.20104	103.20104			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			101.22247		101.22247		100.45875	100.45875			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.23253		100.23253		100.18452	100.18452			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.27139		100.27139		100.22913	100.22913			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.76209		100.76209		100.65632	100.65632			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.26256		100.26256		100.13047	100.13047			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
5Y STND	On 17/12/2020	Interest Rate Swap			101.39150		101.39150		100.98688	100.98688			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.94288		100.94288		100.51623	100.51623			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			468.84700		468.84700		471.38600	471.38600			0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future			477.64300		477.64300		480.23400	480.23400			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			538.82900		538.82900		544.30500	544.30500			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			548.93800		548.93800		554.52200	554.52200			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			488.09400		488.09400		493.84500	493.84500			0.00	0.00	0	510.00
ALBI	On 04/08/2016	Index Future			497.25100		497.25100		503.11500	503.11500			0.00	0.00	0	139.00
ALBI	On 03/11/2016	Index Future			506.93300		506.93300		512.90500	512.90500			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.26540		11.26540		10.99550	10.99550		13.27	0.00	0.00	0	13,863.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	0.39280		0.00039		1.20440	0.00120	0.393	21.79	0.00	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	868.53750		0.86854		603.99660	0.60400	868.538	17.10	0.98	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	14.74730		0.01475		59.02320	0.05902	14.747	13.86	0.09	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	81.26610		0.08127		19.37150	0.01937	81.266	13.41	0.35	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	77.97040		0.07797		18.30120	0.01830	77.970	13.41	0.34	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	1.27500		0.00128		0.36880	0.00037	1.275	20.03	0.01	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.41600		11.41600		11.13970	11.13970		16.38	0.00	0.00	0	3,067.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.59010		11.59010		11.30750	11.30750		16.02	0.00	0.00	0	750.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.76200		11.76200		11.47220	11.47220		16.11	0.00	0.00	0	152.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.37640		11.37640		11.05550	11.05550		13.81	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.57880		11.57880		11.25000	11.25000		15.86	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			15.93670		15.93670		15.32770	15.32770		21.67	0.00	1,992,087.50	125	6,657.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.29800		16.29800		15.67200	15.67200		20.75	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.40380		2.40380		2.32600	2.32600		18.57	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.41810		2.41810		2.34010	2.34010		20.49	0.00	0.00	0	22,550.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.32640		2.32640		2.24790	2.24790		23.85	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.37470		2.37470		2.29410	2.29410		22.70	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			128.46021		128.46021		128.77274	128.77274			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

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
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.85566	75.14817		10.66904	76.31196				0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.95184	76.57334		10.75870	77.76009				0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	11.04330	74.25621		10.84382	75.46493				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	10.98633	79.11786		10.79938	80.43640				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	487.34300	487.34300		492.78500	492.78500				0.00	0.00	0	487.00
GOVI	On 04/08/2016	GOVI	496.48600	496.48600		502.03500	502.03500				0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	506.15400	506.15400		511.80400	511.80400				0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	2.02660	2.02660		1.95970	1.95970			19.03	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.06270	2.06270		1.99410	1.99410			18.69	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.10150	2.10150		2.03140	2.03140			19.07	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.13750	2.13750		2.06590	2.06590			19.51	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	123.36360	123.36360		123.60841	123.60841				0.00	17,887,722.00	145	4,426.00
I2025	On 04/08/2016	Bond Future	124.46192	124.46192		124.71259	124.71259				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	102.79781	102.79781		102.83377	102.83377				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	128.79720	128.79720		128.73048	128.73048				0.00	0.00	0	19,557.00
I2038	On 04/08/2016	Bond Future	129.84258	129.84258		129.77593	129.77593				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	127.49648	127.49648		127.54106	127.54106				0.00	764,978.88	6	12,920.00
I2046	On 04/08/2016	Bond Future	129.92479	129.92479		129.97150	129.97150				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
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	136.72596		136.72596		136.77308	136.77308			0.00	0.00	0	16,610.00
I2050	On 04/08/2016	Bond Future	137.76244		137.76244		137.81175	137.81175			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/05/2016	Index Future	237.04000		237.04000		237.13600	237.13600			0.00	0.00	0	975.00
IGOV	On 04/08/2016	Index Future	241.50700		241.50700		241.60700	241.60700			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	246.22800		246.22800		246.32700	246.32700			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	642.52400		642.52400		642.92100	642.92100			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	654.46200		654.46200		654.86700	654.86700			0.00	0.00	0	157.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.16000		92.84000		7.16000	92.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.21000		92.79000		7.21000	92.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.35000		92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.52000		92.48000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.57000		92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.62000		92.38000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.82000		92.18000		7.82000	92.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	8.00000		92.00000		8.00000	92.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.13000		91.87000		8.13000	91.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.24000		91.76000		8.24000	91.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.32000		91.68000		8.32000	91.68000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.15420		0.15420		0.14920	0.14920			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.15330		0.15330		0.14880	0.14880			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15350		0.15350		0.14790	0.14790			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.07910		0.07910		0.07650	0.07650			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.06440		0.06440		0.06100	0.06100			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.05990		0.05990		0.05700	0.05700			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future	10.40520		10.40520		10.14540	10.14540		14.46	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.53240		10.53240		10.26630	10.26630		13.55	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.68380		10.68380		10.41150	10.41150		15.36	0.00	0.00	0	0.00
PULA / R	On 14/03/2016	Foreign Exchange Future	1.40030		1.40030		1.37600	1.37600			0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future	1.41600		1.41600		1.39130	1.39130			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.43180		1.43180		1.40660	1.40660			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.44660		1.44660		1.42060	1.42060			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future	1.10160		1.10160		1.10060	1.10060			0.00	0.00	0	2.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.10480		1.10480		1.10390	1.10390			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10860		1.10860		1.10770	1.10770			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.36584		111.55004		9.19267	112.76762		11.59	0.00	3,123,401.12	28	60,587.00
R186	On 05/05/2016	Bond Future	8.75	Call	725.90000		0.72590		1,071.42000	1.07142	725.900	11.43	0.23	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	5,142.83000		5.14283		4,270.77000	4.27077	5,142.830	11.43	0.77	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	4,584.46000		4.58446		3,766.45000	3.76645	4,584.460	11.46	0.73	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	1,899.60000		1.89960		2,533.53000	2.53353	1,899.600	11.59	0.45	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	1,003.62000		1.00362		735.26000	0.73526	1,003.620	11.95	0.27	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	949.87000		0.94987		693.61000	0.69361	949.870	11.96	0.26	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	833.55000		0.83355		604.06000	0.60406	833.550	12.01	0.23	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.43424		108.36161		9.25388	109.60347		11.53	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			293.79143		293.79143		293.89720	293.89720			0.00	17,039,902.94	58	1,368.00
R197	On 04/08/2016	Bond Future			292.89497		292.89497		293.00571	293.00571			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			241.47523		241.47523		241.56071	241.56071		9.10	0.00	5,070,979.83	21	43,481.00
R202	On 04/08/2016	Bond Future			242.62627		242.62627		242.71583	242.71583		8.51	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			9.23567		94.10284		9.09296	94.78226		9.15	0.00	0.00	0	9,781.00
R2023	On 04/08/2016	Bond Future			9.31205		95.88743		9.16190	96.58078		8.57	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.38466		93.80366		9.22708	94.50929		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			8.33589		101.13025		8.17321	101.33414		1.96	0.00	2,528,256.25	25	54,179.00
R203	On 04/08/2016	Bond Future			8.49934		103.04818		8.29627	103.25708		1.57	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.68623		100.86187		8.42299	101.07368		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			9.76187		89.00446		9.58444	90.21691			0.00	0.00	0	17,216.00
R2030	On 04/08/2016	Bond Future			9.83327		86.68416		9.64950	87.92059			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			9.90630		87.76220		9.72395	89.07956		16.10	0.00	0.00	0	9,165.00
R2032	On 04/08/2016	Bond Future			9.97622		89.42662		9.78770	90.76998		15.40	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future			10.03915		86.99103		9.84464	88.35930		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

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
R2035	On 05/05/2016	Bond Future		9.98250	92.38327		9.79007	93.90397			0.00	0.00	0	4,019.00
R2035	On 04/08/2016	Bond Future		10.04884	94.13523		9.85010	95.68589			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		10.04588	88.93929		9.85853	90.40493		17.47	0.00	0.00	0	41,175.00
R2037	On 04/08/2016	Bond Future		10.11627	86.36726		9.92277	87.86169		17.54	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future		10.17503	88.03252		9.97584	89.55471		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		8.69713	101.46720		8.54348	101.81725		3.74	0.00	0.00	0	33,079.00
R204	On 04/08/2016	Bond Future		8.82478	99.35037		8.65241	99.70815		3.41	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		8.94069	101.26547		8.74683	101.62904		3.13	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		10.12645	92.38875		9.93912	93.94279		17.98	0.00	0.00	0	1,820.00
R2040	On 04/08/2016	Bond Future		10.19768	89.63162		10.00421	91.21614		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		10.12964	89.63697		9.93718	91.24261		18.64	0.00	0.00	0	20,918.00
R2044	On 04/08/2016	Bond Future		10.19850	86.95295		9.99985	88.58993		18.74	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		10.25614	88.62948		10.05176	90.29705		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		10.11977	88.72745		9.93252	90.31746		19.16	0.00	0.00	0	63,832.00
R2048	On 04/08/2016	Bond Future		10.18268	90.41013		9.98959	92.03124		18.35	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		10.24197	87.71346		10.04323	89.36485		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		8.90182	97.20222		8.75112	97.65356		5.27	0.00	0.00	0	42,164.00
R207	On 05/05/2016	Bond Future	7.56	Call	28.31000	0.02831	49.84000	0.04984	28.310	5.09	0.03	0.00	0	43.00
R207	On 04/08/2016	Bond Future		9.01226	95.40125		8.84836	95.86220		4.94	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		9.04806	91.80237		8.89891	92.35157		7.01	0.00	0.00	0	45,535.00
R208	On 04/08/2016	Bond Future		9.14013	93.54342		8.98101	94.10409		6.45	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future		9.22234	91.94326		9.05292	92.51372		6.37	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

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
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			9.91433		69.10339		9.72707	70.32867		18.45	0.00	0.00	0	31,955.00
R209	On 05/05/2016	Bond Future	8.25	Call	44.05000		0.04405		85.18000	0.08518	44.050	17.96	0.02	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	397.93000		0.39793		616.96000	0.61696	397.930	18.09	0.15	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.97526		70.41395		9.78237	71.66327		17.69	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,263.96000		2.26396		2,814.31000	2.81431	2,263.960	17.62	0.41	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,599.47000		5.59947		6,487.76000	6.48776	5,599.470	18.42	0.70	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			10.02974		68.62016		9.83142	69.89279		17.88	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/05/2016	Bond Future			180.24826		180.24826		180.69064	180.69064			0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future			183.68126		183.68126		184.13403	184.13403			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			137.63168		137.63168		137.69007	137.69007			0.00	688,158.40	5	62.00
R211	On 04/08/2016	Bond Future			138.51601		138.51601		138.57686	138.57686			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			142.52056		142.52056		142.53300	142.53300			0.00	0.00	0	3,830.00
R212	On 04/08/2016	Bond Future			143.32848		143.32848		143.34250	143.34250			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			9.80034		79.69897		9.61805	80.89686		15.86	0.00	111,578,558.00	1,400	48,117.00
R213	On 04/08/2016	Bond Future			9.86360		81.21039		9.67530	82.43192		15.17	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.92315		79.22424		9.72902	80.46839		15.29	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			10.02209		69.20986		9.83493	70.47089		19.22	0.00	0.00	0	31,399.00
R214	On 04/08/2016	Bond Future			10.08134		70.52240		9.88861	71.80808		18.43	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	452.26000		0.45226		633.71000	0.63371	452.260	17.95	0.12	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,438.97000		1.43897		1,863.18000	1.86318	1,438.970	18.09	0.29	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,217.48000		4.21748		5,031.47000	5.03147	4,217.480	18.69	0.59	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,222.29000		8.22229		9,310.86000	9.31086	8,222.290	19.31	0.82	0.00	0	5,800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 03/11/2016	Bond Future	10.13701		68.58390		9.93890	69.89361		18.66	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	27,803.11000		27,803.11000		26,878.73000	26,878.73000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	11.16960		11.16960		10.80490	10.80490		16.47	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.33520		11.33520		10.96580	10.96580		17.25	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	5.31590		5.31590		5.16750	5.16750		14.24	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.26750		5.26750		5.12250	5.12250		16.09	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.35900		1.35900		1.31430	1.31430			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.27700		1.27700		1.23240	1.23240			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>4,021,188,435.45</b>	<b>274,835</b>	<b>4813135.00</b>
<b>Grand Total:</b>												<b>4,021,188,435.45</b>	<b>274,835</b>	<b>4813135.00</b>