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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 01/03/2016

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 01/03/2016	Any day expiry	15.74880	15.74880		15.88330	15.88330		25.30	0.00	0.00	0	0.00	
\$ / R	On 02/03/2016	Any day expiry	15.75180	15.75180		15.88330	15.88330		24.97	0.00	0.00	0	0.00	
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	1,151.80150	1.15180	1,283.79880	1.28380	1,151.801	35.71	1.00	0	10,000.00	
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	1,141.80190	1.14180	1,273.82620	1.27383	1,141.802	35.77	1.00	0	20,000.00	
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	1,131.80230	1.13180	1,263.85500	1.26385	1,131.802	35.83	1.00	0	10,000.00	
\$ / R	On 02/03/2016	Any day expiry	15.86	Call	47.15270	0.04715	132.31410	0.13231	47.153	27.64	0.32	0	2,000.00	
\$ / R	On 03/03/2016	Any day expiry	15.75180	15.75180		15.88330	15.88330		23.20	0.00	0.00	0	163.00	
\$ / R	On 04/03/2016	Any day expiry	15.75180	15.75180		15.88630	15.88630		22.61	0.00	0.00	0	0.00	
\$ / R	On 04/03/2016	Any day expiry	15.47	Call	331.17450	0.33117	462.93230	0.46293	331.174	26.57	0.78	0	2,500.00	
\$ / R	On 07/03/2016	Any day expiry	15.76060	15.76060		15.89520	15.89520		20.13	0.00	0.00	0	301.00	
\$ / R	On 08/03/2016	Any day expiry	15.76350	15.76350		15.89820	15.89820		20.32	0.00	0.00	0	0.00	
\$ / R	On 08/03/2016	Any day expiry	15.14	Call	643.56630	0.64357	770.93050	0.77093	643.566	21.93	0.91	0	2,500.00	
\$ / R	On 08/03/2016	Any day expiry	15.84	Call	143.89770	0.14390	0.00000	0.00000	143.898	20.57	0.44	34,699,710.50	5,000	2,500.00
\$ / R	On 09/03/2016	Any day expiry	15.76640	15.76640		15.90120	15.90120		20.48	0.00	0.00	0	0.00	
\$ / R	On 09/03/2016	Any day expiry	15.54	Call	326.01880	0.32602	439.75100	0.43975	326.019	20.76	0.69	0	1,000.00	
\$ / R	On 09/03/2016	Any day expiry	15.61	Call	279.77810	0.27978	390.51870	0.39052	279.778	20.67	0.63	0	1,000.00	

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 11/03/2016	Any day expiry		15.77230	15.77230		15.90660	15.90660		20.82	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future		15.78150	15.78150		15.91460	15.91460		20.11	0.00	696,374,469.00	44,126	776,109.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.00000	0.00000	0.00000	0.00000	0.000	25.14	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.00000	0.00000	0.00000	0.00000	0.000	25.48	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	26.82	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.00000	0.00000	0.00000	0.00000	0.000	27.02	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.00000	0.00000	0.00000	0.00000	0.000	27.56	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.00000	0.00000	0.00000	0.00000	0.000	27.83	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	28.16	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.00010	0.00000	0.00010	0.00000	0.000	28.90	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.00060	0.00000	0.00060	0.00000	0.001	29.91	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	3,231.51370	3.23151	3,364.61260	3.36461	3,231.514	31.86	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.04440	0.00004	0.05030	0.00005	0.044	32.13	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	2,981.55370	2.98155	3,114.66050	3.11466	2,981.554	31.87	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	0.08620	0.00009	0.09560	0.00010	0.086	31.22	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	0.13790	0.00014	0.15050	0.00015	0.138	30.56	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,581.68830	2.58169	2,714.80320	2.71480	2,581.688	30.13	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	0.22690	0.00023	0.24310	0.00024	0.227	29.87	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,281.97510	2.28198	2,415.09520	2.41510	2,281.975	28.82	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,232.05350	2.23205	2,365.17360	2.36517	2,232.054	28.60	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	1.01560	0.00102	1.02710	0.00103	1.016	27.73	0.00	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,022.54670	2.02255	2,155.65720	2.15566	2,022.547	27.69	1.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,843.29490	1.84329	1,976.37290	1.97637	1,843.295	26.91	0.99	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	1.84920	0.00185	1.82420	0.00182	1.849	26.86	0.01	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,783.64520	1.78365	1,916.70300	1.91670	1,783.645	26.64	0.99	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,684.38220	1.68438	1,817.38990	1.81739	1,684.382	26.21	0.99	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	3.86000	0.00386	3.69210	0.00369	3.860	25.77	0.01	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,575.42000	1.57542	1,708.39650	1.70840	1,575.420	25.68	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	4.23790	0.00424	4.36260	0.00436	4.238	25.21	0.02	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,476.08850	1.47609	1,609.56880	1.60957	1,476.089	24.74	0.98	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,287.79890	1.28780	1,421.78440	1.42178	1,287.799	22.97	0.98	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	6.29890	0.00630	7.18440	0.00718	6.299	22.97	0.02	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,198.88490	1.19888	1,333.19890	1.33320	1,198.885	22.13	0.97	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,090.54900	1.09055	1,225.36070	1.22536	1,090.549	21.10	0.96	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	9.04900	0.00905	10.76070	0.01076	9.049	21.10	0.04	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,041.45860	1.04146	1,176.53640	1.17654	1,041.459	20.64	0.96	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Put	9.95860	0.00996	11.93640	0.01194	9.959	20.64	0.04	0.00	0	300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	10.98440	0.01098	13.25470	0.01325	10.984	20.17	0.04	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	16.66050	0.01666	20.37990	0.02038	16.660	18.30	0.07	0.00	0	41,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	17.47230	0.01747	20.83260	0.02083	17.472	18.32	0.07	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	20.18020	0.02018	22.25820	0.02226	20.180	18.39	0.08	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.13	Put	30.31870	0.03032	28.62240	0.02862	30.319	18.59	0.11	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	622.10060	0.62210	751.89370	0.75189	622.101	18.75	0.86	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	564.79540	0.56480	692.46040	0.69246	564.795	18.91	0.83	0.00	0	38,000.00

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	15.45	Put	98.79130		0.09879		85.24850	0.08525	98.791	19.32	0.27	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.50	Call	396.55530		0.39656		513.17090	0.51317	396.555	19.43	0.69	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.50	Put	115.05530		0.11506		98.57090	0.09857	115.055	19.43	0.31	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	358.28770		0.35829		470.99680	0.47100	358.288	19.57	0.66	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	352.14770		0.35215		464.16790	0.46417	352.148	19.59	0.65	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	340.07480		0.34007		450.68490	0.45068	340.075	19.63	0.64	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	334.14220		0.33414		444.03140	0.44403	334.142	19.66	0.63	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.70	Put	197.10680		0.19711		166.18110	0.16618	197.107	19.88	0.44	0.00	0	16,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	253.41840		0.25342		351.43150	0.35143	253.418	20.00	0.53	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	208.44040		0.20844		297.33130	0.29733	208.440	20.25	0.46	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	276.94040		0.27694		232.73130	0.23273	276.940	20.25	0.54	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	153.38250		0.15338		228.79080	0.22879	153.383	20.68	0.37	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	371.88250		0.37188		314.19080	0.31419	371.883	20.68	0.63	0.00	0	502.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	99.25490		0.09925		157.98270	0.15798	99.255	21.26	0.26	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	72.07000		0.07207		120.15600	0.12016	72.070	21.66	0.20	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	724.12460		0.72412		631.59050	0.63159	724.125	21.97	0.84	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	49.35060		0.04935		86.76840	0.08677	49.351	22.12	0.15	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	43.73660		0.04374		78.18020	0.07818	43.737	22.26	0.13	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	27.40700		0.02741		50.83010	0.05083	27.407	22.98	0.09	0.00	0	35,701.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	995.90700		0.99591		886.23010	0.88623	995.907	22.98	0.91	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	1,090.25720		1.09026		975.92990	0.97593	1,090.257	23.36	0.93	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	1,137.88660		1.13789		1,021.53240	1.02153	1,137.887	23.55	0.94	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Call	15.39980		0.01540		28.63100	0.02863	15.400	23.94	0.05	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	1,233.89980		1.23390		1,114.03100	1.11403	1,233.900	23.94	0.95	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	10.20260		0.01020		18.66430	0.01866	10.203	24.63	0.04	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	6.09500		0.00610		10.65420	0.01065	6.095	25.52	0.02	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	1.45880		0.00146		2.58470	0.00258	1.459	29.68	0.01	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			15.78460		15.78460		15.91730	15.91730		20.22	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			15.78770		15.78770		15.91990	15.91990		20.32	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	0.40980		0.00041		0.43220	0.00043	0.410	28.38	0.00	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,169.11060		1.16911		1,302.29170	1.30229	1,169.111	21.73	0.96	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			15.80920		15.80920		15.93870	15.93870		20.05	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	1.93450		0.00193		1.58510	0.00159	1.934	24.02	0.01	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	883.95800		0.88396		1,010.34810	1.01035	883.958	19.25	0.88	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			15.82760		15.82760		15.95480	15.95480		19.75	0.00	0.00	0	140.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.05730		0.00006		0.06200	0.00006	0.057	29.98	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	1.71560		0.00172		1.68070	0.00168	1.716	22.76	0.01	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	695.37680		0.69538		805.18980	0.80519	695.377	19.17	0.77	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	291.42430		0.29142		365.94120	0.36594	291.424	20.14	0.45	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry			15.83370		15.83370		15.96010	15.96010		19.86	0.00	0.00	0	423.00
\$ / R	On 04/04/2016	Any day expiry			15.84600		15.84600		15.97080	15.97080		19.79	0.00	0.00	0	140.00
\$ / R	On 05/04/2016	Any day expiry			15.84910		15.84910		15.97440	15.97440		19.83	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	379.00240		0.37900		459.21750	0.45922	379.002	19.88	0.50	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			15.85220		15.85220		15.97790	15.97790		19.87	0.00	0.00	0	0.00

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\$ / R		On 07/04/2016	Any day expiry		15.85530	15.85530	15.98140	15.98140		19.90	0.00	0.00	0	0.00
\$ / R	16.23	Call	On 07/04/2016	Any day expiry	261.36500	0.26137	322.76040	0.32276	261.365	20.74	0.37	0.00	0	5,000.00
\$ / R		On 11/04/2016	Any day expiry		15.86760	15.86760	15.99560	15.99560		19.85	0.00	0.00	0	100.00
\$ / R		On 15/04/2016	Any day expiry		15.88000	15.88000	16.00970	16.00970		19.97	0.00	0.00	0	2,267.00
\$ / R		On 18/04/2016	Any day expiry		15.88930	15.88930	16.02030	16.02030		19.81	0.00	0.00	0	0.00
\$ / R	13.97	Put	On 18/04/2016	Any day expiry	15.95400	0.01595	14.66480	0.01466	15.954	19.90	0.03	0.00	0	17,896.00
\$ / R	15.42	Call	On 18/04/2016	Any day expiry	710.63210	0.71063	809.86800	0.80987	710.632	19.28	0.68	0.00	0	17,896.00
\$ / R	17.09	Call	On 18/04/2016	Any day expiry	133.00310	0.13300	168.26460	0.16826	133.003	22.26	0.19	0.00	0	5,000.00
\$ / R		On 20/04/2016	Any day expiry		15.89550	15.89550	16.02740	16.02740		19.87	0.00	0.00	0	700.00
\$ / R		On 25/04/2016	Any day expiry		15.91100	15.91100	16.04500	16.04500		19.77	0.00	0.00	0	0.00
\$ / R	16.81	Call	On 25/04/2016	Any day expiry	210.46970	0.21047	256.98330	0.25698	210.470	21.57	0.27	0.00	0	10,000.00
\$ / R		On 26/04/2016	Any day expiry		15.91400	15.91400	16.04860	16.04860		19.80	0.00	0.00	0	180.00
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	0.61300	0.00061	0.55110	0.00055	0.613	25.82	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 26/04/2016	Any day expiry	11.10450	0.01110	10.24310	0.01024	11.105	21.27	0.02	0.00	0	150.00
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	619.55310	0.61955	710.48860	0.71049	619.553	19.54	0.60	0.00	0	250.00
\$ / R	16.29	Call	On 26/04/2016	Any day expiry	350.77060	0.35077	415.18310	0.41518	350.771	20.56	0.40	0.00	0	150.00
\$ / R	16.69	Call	On 26/04/2016	Any day expiry	241.33340	0.24133	291.91820	0.29192	241.333	21.34	0.30	0.00	0	10,000.00
\$ / R		On 29/04/2016	Any day expiry		15.92330	15.92330	16.05920	16.05920		19.81	0.00	0.00	0	500.00
\$ / R		On 04/05/2016	Any day expiry		15.93890	15.93890	16.07650	16.07650		19.65	0.00	0.00	0	370.00
\$ / R		On 10/05/2016	Any day expiry		15.95780	15.95780	16.09610	16.09610		19.65	0.00	0.00	0	0.00
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	50.41720	0.05042	45.52190	0.04552	50.417	18.76	0.08	0.00	0	8,403.00
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	780.43990	0.78044	879.52590	0.87953	780.440	19.16	0.65	0.00	0	8,403.00
\$ / R		On 13/05/2016	Any day expiry		15.96730	15.96730	16.10580	16.10580		19.67	0.00	0.00	0	550.00
\$ / R		On 16/05/2016	Any day expiry		15.97680	15.97680	16.11560	16.11560		19.65	0.00	0.00	0	100.00
\$ / R		On 17/05/2016	Any day expiry		15.98000	15.98000	16.11890	16.11890		19.66	0.00	0.00	0	100.00
\$ / R		On 19/05/2016	Any day expiry		15.98630	15.98630	16.12540	16.12540		19.67	0.00	0.00	0	0.00
\$ / R	15.70	Call	On 19/05/2016	Any day expiry	722.58610	0.72259	817.55870	0.81756	722.586	19.32	0.60	0.00	0	5,000.00
\$ / R		On 23/05/2016	Any day expiry		15.99890	15.99890	16.13840	16.13840		19.59	0.00	0.00	0	0.00
\$ / R	15.36	Call	On 23/05/2016	Any day expiry	937.95090	0.93795	1,043.65790	1.04366	937.951	18.84	0.69	0.00	0	5,000.00
\$ / R		On 27/05/2016	Any day expiry		16.01160	16.01160	16.15140	16.15140		19.62	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	2.84500	0.00285	2.70690	0.00271	2.845	24.54	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	22.91940	0.02292	20.05110	0.02005	22.919	19.93	0.04	0.00	0	150.00
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	563.56240	0.56356	645.18260	0.64518	563.562	19.85	0.49	0.00	0	250.00
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	375.17120	0.37517	439.54630	0.43955	375.171	20.83	0.36	0.00	0	150.00
\$ / R		On 31/05/2016	Any day expiry		16.02420	16.02420	16.16450	16.16450		19.51	0.00	0.00	0	338.00
\$ / R		On 06/06/2016	Any day expiry		16.04350	16.04350	16.18420	16.18420		19.59	0.00	0.00	0	0.00
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	4.86050	0.00486	4.55560	0.00456	4.861	22.45	0.01	0.00	0	1,000.00
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	952.68070	0.95268	1,055.29480	1.05529	952.681	18.86	0.67	0.00	0	1,000.00
\$ / R		On 08/06/2016	Any day expiry		16.05000	16.05000	16.19080	16.19080		19.65	0.00	0.00	0	0.00
\$ / R	14.60	Put	On 08/06/2016	Any day expiry	126.16860	0.12617	110.14750	0.11015	126.169	18.46	0.15	0.00	0	8,219.00
\$ / R	15.78	Call	On 08/06/2016	Any day expiry	782.54670	0.78255	877.54590	0.87755	782.547	19.32	0.59	0.00	0	8,219.00
\$ / R		On 09/06/2016	Any day expiry		16.05320	16.05320	16.19410	16.19410		19.66	0.00	0.00	0	264.00
\$ / R		On 13/06/2016	Foreign Exchange Future		16.06630	16.06630	16.20730	16.20730		19.64	0.00	105,362,795.40	6,558	218,112.00
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	5.26190	0.00526	4.97420	0.00497	5.262	22.23	0.01	0.00	0	330.00

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	12.91	Put	10.61950	0.01062	9.18790	0.00919	10.620	19.78	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	12.40910	0.01241	10.38580	0.01039	12.409	19.70	0.02	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	17.37150	0.01737	14.71980	0.01472	17.372	19.52	0.03	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,594.37460	2.59437	2,731.47900	2.73148	2,594.375	19.25	0.96	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	28.07460	0.02807	24.17900	0.02418	28.075	19.25	0.04	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	29.40840	0.02941	25.36480	0.02536	29.408	19.22	0.04	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	77.13240	0.07713	68.36690	0.06837	77.132	18.62	0.10	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	82.43980	0.08244	73.19120	0.07319	82.440	18.58	0.10	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	114.90650	0.11491	101.73440	0.10173	114.906	18.42	0.14	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.75	Put	162.45770	0.16246	142.79120	0.14279	162.458	18.50	0.18	0.00	0	47,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	184.99900	0.18500	163.45450	0.16345	184.999	18.54	0.20	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,340.87580	1.34088	1,458.76360	1.45876	1,340.876	18.56	0.79	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	214.89240	0.21489	190.97500	0.19098	214.892	18.58	0.22	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,289.16890	1.28917	1,405.63700	1.40564	1,289.169	18.59	0.77	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	222.86890	0.22287	198.33700	0.19834	222.869	18.59	0.23	0.00	0	15,940.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	748.40230	0.74840	839.45030	0.83945	748.402	19.46	0.56	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.93	Put	597.86150	0.59786	547.14740	0.54715	597.862	19.49	0.45	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	701.79050	0.70179	790.30760	0.79031	701.791	19.58	0.54	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	635.49050	0.63549	583.00760	0.58301	635.491	19.58	0.46	0.00	0	41,005.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	658.36290	0.65836	743.61170	0.74361	658.363	19.72	0.51	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.17	Put	733.60370	0.73360	675.04770	0.67505	733.604	19.84	0.50	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	606.41120	0.60641	686.79320	0.68679	606.411	19.93	0.48	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	788.67120	0.78867	727.19490	0.72719	788.671	19.98	0.52	0.00	0	5,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	944.17960	0.94418	875.99560	0.87600	944.180	20.38	0.58	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	500.75840	0.50076	572.75810	0.57276	500.758	20.43	0.42	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,047.33270	1.04733	975.12620	0.97513	1,047.333	20.63	0.61	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	387.61260	0.38761	448.88890	0.44889	387.613	21.10	0.34	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	382.75860	0.38276	443.45040	0.44345	382.759	21.14	0.34	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	370.90210	0.37090	430.14460	0.43014	370.902	21.23	0.33	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.05	Call	359.42490	0.35942	417.44190	0.41744	359.425	21.32	0.32	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	357.17560	0.35718	414.95140	0.41495	357.176	21.33	0.32	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	350.51290	0.35051	407.56650	0.40757	350.513	21.39	0.31	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	198.25650	0.19826	237.67830	0.23768	198.257	22.94	0.19	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	189.68980	0.18969	227.86730	0.22787	189.690	23.04	0.19	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	178.13590	0.17814	214.60200	0.21460	178.136	23.20	0.18	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	136.48690	0.13649	166.40040	0.16640	136.487	23.85	0.14	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry			16.10200	16.10200	16.24350	16.24350		19.80	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	292.95040	0.29295	263.94330	0.26394	292.950	18.76	0.27	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	517.79670	0.51780	589.05220	0.58905	517.797	20.65	0.41	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			16.11510	16.11510	16.25670	16.25670		19.77	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	4.95470	0.00495	4.79810	0.00480	4.955	22.79	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	32.43550	0.03244	27.35420	0.02735	32.436	18.77	0.04	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	540.87290	0.54087	612.03040	0.61203	540.873	20.59	0.42	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	423.40180	0.42340	483.94470	0.48394	423.402	21.27	0.35	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 26/07/2016	Any day expiry			16.20610	16.20610		16.34910	16.34910		19.95	0.00	0.00	0	0.00
\$ / R	16.60	Put	On 26/07/2016	Any day expiry	1,063.83930	1.06384	995.85210	0.99585	1,063.839	20.54	0.55	0.00	0	7,229.00			
\$ / R	18.19	Call	On 26/07/2016	Any day expiry	304.40960	0.30441	350.12250	0.35012	304.410	22.97	0.24	0.00	0	7,229.00			
\$ / R			On 27/07/2016	Any day expiry	16.20940	16.20940	16.35240	16.35240		19.97	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	6.81460	0.00681	6.34510	0.00635	6.815	21.61	0.01	0.00	0	250.00			
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	39.46660	0.03947	31.05670	0.03106	39.467	17.97	0.05	0.00	0	150.00			
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	516.63610	0.51664	578.75270	0.57875	516.636	21.35	0.37	0.00	0	250.00			
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	441.89730	0.44190	497.60890	0.49761	441.897	21.88	0.32	0.00	0	150.00			
\$ / R			On 11/08/2016	Any day expiry	16.25820	16.25820	16.40190	16.40190		20.03	0.00	0.00	0	0.00			
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	12.90750	0.01291	12.06160	0.01206	12.908	18.05	0.02	0.00	0	2,000.00			
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	1,229.82620	1.22983	1,331.06920	1.33107	1,229.826	19.08	0.67	0.00	0	2,000.00			
\$ / R			On 15/08/2016	Any day expiry	16.27120	16.27120	16.41510	16.41510		20.01	0.00	0.00	0	105.00			
\$ / R			On 17/08/2016	Any day expiry	16.27770	16.27770	15.84100	15.84100		20.10	0.00	0.00	0	0.00			
\$ / R	15.84	Put	On 17/08/2016	Any day expiry	647.85630	0.64786	0.00000	0.00000	647.856	19.49	0.39	31,119,644.50	5,000	5,000.00			
\$ / R	17.39	Call	On 17/08/2016	Any day expiry	531.71850	0.53172	0.00000	0.00000	531.718	21.69	0.35	30,799,461.00	5,000	5,000.00			
\$ / R			On 26/08/2016	Any day expiry	16.30700	16.30700	16.45140	16.45140		20.11	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	8.64370	0.00864	8.41630	0.00842	8.644	20.66	0.01	0.00	0	250.00			
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	41.99460	0.04199	34.13020	0.03413	41.995	17.02	0.05	0.00	0	150.00			
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	495.14900	0.49515	549.74150	0.54974	495.149	22.15	0.33	0.00	0	250.00			
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	449.75390	0.44975	500.64290	0.50064	449.754	22.50	0.30	0.00	0	150.00			
\$ / R			On 06/09/2016	Any day expiry	16.34280	16.34280	16.48820	16.48820		20.12	0.00	0.00	0	0.00			
\$ / R			On 08/09/2016	Any day expiry	16.34950	16.34950	16.49510	16.49510		20.14	0.00	0.00	0	0.00			
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	75.59830	0.07560	61.45510	0.06146	75.598	17.39	0.08	0.00	0	48,990.00			
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	633.74690	0.63375	697.84650	0.69785	633.747	21.46	0.39	0.00	0	48,990.00			
\$ / R			On 09/09/2016	Any day expiry	16.35290	16.35290	16.49850	16.49850		20.15	0.00	0.00	0	0.00			
\$ / R			On 13/09/2016	Any day expiry	16.36640	16.36640	16.51230	16.51230		20.13	0.00	0.00	0	0.00			
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	328.35590	0.32836	297.67100	0.29767	328.356	18.74	0.23	0.00	0	1,000.00			
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	371.57540	0.37158	415.73650	0.41574	371.575	23.38	0.24	0.00	0	1,000.00			
\$ / R			On 15/09/2016	Any day expiry	16.37310	16.37310	16.51920	16.51920		20.21	0.00	0.00	0	259.00			
\$ / R			On 19/09/2016	Foreign Exchange Future	16.38660	16.38660	16.53290	16.53290		20.19	0.00	1,228,995.00	75	152,094.00			
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	32.68010	0.03268	25.99140	0.02599	32.680	16.76	0.04	0.00	0	405.00			
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	211.98790	0.21199	185.33120	0.18533	211.988	18.33	0.17	0.00	0	47,500.00			
\$ / R	16.51	Call	On 19/09/2016	Foreign Exchange Future	931.12030	0.93112	1,010.85510	1.01086	931.120	20.33	0.51	0.00	0	15,000.00			
\$ / R	17.50	Call	On 19/09/2016	Foreign Exchange Future	622.15450	0.62215	682.57690	0.68258	622.154	21.70	0.37	0.00	0	405.00			
\$ / R	17.70	Call	On 19/09/2016	Foreign Exchange Future	575.29460	0.57529	632.43950	0.63244	575.295	21.99	0.35	0.00	0	10,000.00			
\$ / R	19.55	Call	On 19/09/2016	Foreign Exchange Future	283.59010	0.28359	318.53790	0.31854	283.590	24.37	0.19	0.00	0	17,500.00			
\$ / R			On 28/09/2016	Any day expiry	16.41700	16.41700	16.56390	16.56390		20.21	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	12.29090	0.01229	11.91350	0.01191	12.291	20.27	0.01	0.00	0	250.00			
\$ / R	13.50	Put	On 28/09/2016	Any day expiry	56.88640	0.05689	46.68480	0.04668	56.886	17.16	0.06	0.00	0	150.00			
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	493.19480	0.49319	545.03040	0.54503	493.195	22.73	0.30	0.00	0	250.00			
\$ / R	18.41	Call	On 28/09/2016	Any day expiry	464.04880	0.46405	513.97290	0.51397	464.049	22.92	0.28	0.00	0	150.00			
\$ / R			On 26/10/2016	Any day expiry	16.51140	16.51140	16.66010	16.66010		20.31	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	14.35800	0.01436	13.19030	0.01319	14.358	19.76	0.01	0.00	0	250.00			
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	69.66020	0.06966	56.80460	0.05680	69.660	17.26	0.07	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	485.30800	0.48531	533.76580	0.53377	485.308	23.21	0.28	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	472.33400	0.47233	519.71870	0.51972	472.334	23.31	0.27	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.62260	16.62260	16.77350	16.77350		20.38	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	15.97440	0.01597	14.62770	0.01463	15.974	19.13	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	81.96000	0.08196	66.08510	0.06609	81.960	17.24	0.07	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	479.67120	0.47967	524.38120	0.52438	479.671	23.78	0.26	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.67690	16.67690	16.82940	16.82940		20.42	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.69390	16.69390	16.84700	16.84700		20.47	0.00	121,481,510.30	7,277	28,953.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	16.89730	0.01690	16.26640	0.01627	16.897	18.78	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	54.74580	0.05475	42.36810	0.04237	54.746	16.57	0.05	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	67.39080	0.06739	51.48560	0.05149	67.391	16.77	0.06	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	84.48490	0.08448	66.07030	0.06607	84.485	16.99	0.07	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	319.14300	0.31914	279.94060	0.27994	319.143	18.65	0.19	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	402.43020	0.40243	365.42090	0.36542	402.430	18.90	0.23	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	423.73390	0.42373	385.57190	0.38557	423.734	18.93	0.23	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	429.95460	0.42995	391.46260	0.39146	429.955	18.94	0.24	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	495.36890	0.49537	453.55260	0.45355	495.369	19.02	0.26	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	498.79150	0.49879	456.81560	0.45682	498.792	19.03	0.26	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,860.61710	1.86062	1,968.55920	1.96856	1,860.617	19.11	0.71	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	604.63760	0.60464	557.80130	0.55780	604.638	19.15	0.30	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	632.07490	0.63207	584.06050	0.58406	632.075	19.18	0.31	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	735.42990	0.73543	679.46980	0.67947	735.430	19.43	0.34	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	833.18380	0.83318	773.77010	0.77377	833.184	19.66	0.37	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	937.15670	0.93716	874.39310	0.87439	937.157	19.89	0.40	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,086.97270	1.08697	1,019.89480	1.01989	1,086.973	20.20	0.43	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,121.68590	1.12169	1,053.67950	1.05368	1,121.686	20.27	0.44	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,216.68710	1.21669	1,146.27310	1.14627	1,216.687	20.45	0.46	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	1,259.23850	1.25924	1,187.88920	1.18789	1,259.239	20.53	0.47	0.00	0	3,750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	887.84490	0.88784	954.97350	0.95497	887.845	21.63	0.42	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	792.92360	0.79292	855.16960	0.85517	792.924	22.09	0.38	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	705.51850	0.70552	763.02840	0.76303	705.519	22.56	0.35	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	620.76310	0.62076	673.25810	0.67326	620.763	23.10	0.31	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	605.04480	0.60504	656.57700	0.65658	605.045	23.20	0.30	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	601.62080	0.60162	652.94570	0.65295	601.621	23.23	0.30	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	576.71800	0.57672	626.51300	0.62651	576.718	23.41	0.29	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	560.85690	0.56086	609.66260	0.60966	560.857	23.53	0.28	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	496.20330	0.49620	540.85890	0.54086	496.203	24.08	0.25	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	490.93450	0.49093	533.87390	0.53387	490.934	24.17	0.25	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	484.74260	0.48474	525.64650	0.52565	484.743	24.27	0.25	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	470.85030	0.47085	509.83420	0.50983	470.850	24.52	0.24	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	458.59680	0.45860	496.83420	0.49683	458.597	24.75	0.24	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	451.35660	0.45136	489.15110	0.48915	451.357	24.89	0.23	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	439.20110	0.43920	476.25220	0.47625	439.201	25.13	0.22	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	434.18380	0.43418	470.93300	0.47093	434.184	25.24	0.22	0.00	0	368.00

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	20.90	Call	393.77870	0.39378	428.04430	0.42804	393.779	26.19	0.20	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	387.14410	0.38714	421.00420	0.42100	387.144	26.36	0.20	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	372.17590	0.37218	405.11330	0.40511	372.176	26.78	0.19	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	368.57550	0.36858	401.35590	0.40136	368.576	26.89	0.19	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.96800	16.96800	17.12650	17.12650		20.67	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	746.58730	0.74659	0.00000	0.00000	746.587	19.40	0.31	28,607,266.70	5,426	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	763.58600	0.76359	708.43090	0.70843	763.586	19.43	0.32	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,287.74340	1.28774	1,214.22360	1.21422	1,287.743	20.43	0.43	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	841.52290	0.84152	0.00000	0.00000	841.523	22.89	0.36	76,794,896.40	12,740	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	769.06760	0.76907	824.89700	0.82490	769.068	23.32	0.33	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	521.63950	0.52164	561.38960	0.56139	521.639	26.03	0.23	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.18130	17.18130	17.33410	17.33410		21.16	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.78150	15.78150	15.91460	15.91460		20.11	0.00	315,630.00	20	972.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			16.06630	16.06630	16.20730	16.20730		19.64	0.00	80,331.50	5	267.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.38660	16.38660	16.53290	16.53290		20.19	0.00	0.00	0	132.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.69390	16.69390	16.84700	16.84700		20.47	0.00	0.00	0	20.00
£ / R	On 07/03/2016	Any day expiry			21.98300	21.98300	22.09760	22.09760		24.90	0.00	551,235.00	25	115.00
£ / R	On 14/03/2016	Foreign Exchange Future			22.01230	22.01230	22.12470	22.12470		24.10	0.00	79,728,550.60	3,622	56,234.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	48.13950	0.04814	49.72460	0.04972	48.139	24.63	0.10	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	21.50	Put	189.66390	0.18966	182.25200	0.18225	189.664	24.05	0.29	0.00	0	12,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	1,217.12700	1.21713	1,141.41360	1.14141	1,217.127	25.17	0.85	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	18.24960	0.01825	29.13290	0.02913	18.250	25.64	0.04	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	3.48430	0.00348	5.41770	0.00542	3.484	30.49	0.01	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry			22.15310	22.15310	22.26010	22.26010		23.20	0.00	0.00	0	121.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.41910	22.41910	22.54110	22.54110		22.65	0.00	0.00	0	5,164.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	475.79870	0.47580	529.75270	0.52975	475.799	23.88	0.28	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	169.20860	0.16921	195.59920	0.19560	169.209	25.25	0.12	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			22.83030	22.83030	22.95840	22.95840		22.75	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	754.78420	0.75478	735.98840	0.73599	754.784	22.45	0.30	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	606.66950	0.60667	657.59860	0.65760	606.669	24.39	0.27	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.88470	22.88470	23.01360	23.01360		22.53	0.00	2,883,472.20	126	1,330.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.33680	23.33680	23.47440	23.47440		21.50	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	209.33310	0.20933	205.42250	0.20542	209.333	21.50	0.09	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,608.44930	1.60845	1,568.24060	1.56824	1,608.449	21.37	0.43	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	779.12830	0.77913	832.99190	0.83299	779.128	23.56	0.28	0.00	0	783.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.13953	0.13953	0.14105	0.14105		23.70	0.00	0.00	0	5,671.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14248	0.14248	0.14408	0.14408		20.86	0.00	0.00	0	5,474.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14590	0.14590	0.14758	0.14758		20.26	0.00	13,422.98	92	1,148.00
€ / R	On 07/03/2016	Any day expiry			17.12090	17.12090	17.31840	17.31840		21.60	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			17.14590	17.14590	17.34200	17.34200		21.96	0.00	67,503,408.30	3,937	59,785.00



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	13.05	Put	0.00010	0.00000			0.03930	0.00004	0.000	29.99	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.00060	0.00000			0.04390	0.00004	0.001	30.88	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	0.08250	0.00008			0.07110	0.00007	0.083	33.24	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	0.13680	0.00014			0.10630	0.00011	0.137	32.52	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	0.65560	0.00066			0.51230	0.00051	0.656	30.27	0.00	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,247.36410	2.24736		2,443.14220	2.44314	2,247.364	29.08	1.00	1.00	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	1.46410	0.00146		1.14220	0.00114	1.464	29.08	0.00	0.00	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	1.71600	0.00172		1.33780	0.00134	1.716	28.84	0.01	0.00	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,780.87880	1.78088		1,975.85350	1.97585	1,780.879	27.22	0.98	0.00	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	4.97880	0.00498		3.85350	0.00385	4.979	27.22	0.02	0.00	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,210.76280	1.21076		1,406.12780	1.40613	1,210.763	23.19	0.95	0.00	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,162.23590	1.16224		1,357.67590	1.35768	1,162.236	22.82	0.95	0.00	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,017.73050	1.01773		1,213.42460	1.21342	1,017.731	21.71	0.93	0.00	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	875.39090	0.87539		1,071.28690	1.07129	875.391	20.60	0.91	0.00	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	416.48370	0.41648		571.13720	0.57114	416.484	21.56	0.65	0.00	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			17.17470	17.17470		17.30700	17.30700			22.00	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			17.18210	17.18210		17.31090	17.31090			22.24	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			17.27130	17.27130		17.32570	17.32570			21.57	0.00	138,292.00	8	11.00
€ / R	On 26/04/2016	Any day expiry			17.31420	17.31420		17.35690	17.35690			21.31	0.00	0.00	0	25.00
€ / R	On 29/04/2016	Any day expiry			17.32600	17.32600		17.37020	17.37020			21.27	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			17.43040	17.43040		17.38840	17.38840			20.72	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.43840	17.43840		17.40720	17.40720			20.71	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.50860	17.50860		17.71450	17.71450			20.59	0.00	10,505,160.00	600	42,780.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	22.26020	0.02226		18.05410	0.01805	22.260	21.18	0.03	0.00	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,727.11330	1.72711		1,906.18580	1.90619	1,727.113	19.52	0.83	0.00	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.92330	17.92330		18.13790	18.13790			20.73	0.00	0.00	0	9,138.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.32890	18.32890		18.55530	18.55530			20.72	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	476.27390	0.47627		431.51720	0.43152	476.274	19.42	0.23	0.00	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	646.92610	0.64693		583.83160	0.58383	646.926	19.60	0.29	31,609,835.71	5,922	2,961.00	
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	677.87680	0.67788		747.43940	0.74744	677.877	23.28	0.31	0.00	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	513.89840	0.51390		567.33480	0.56733	513.898	24.45	0.24	13,080,306.33	2,961	2,961.00	
10Y STND	On 17/12/2025	Interest Rate Swap			104.00075	104.00075		104.29652	104.29652				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			101.28089	101.28089		101.58613	101.58613				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.26814	100.26814		100.29656	100.29656				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.35677	100.35677		100.39334	100.39334				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.91816	100.91816		100.98721	100.98721				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.46744	100.46744		100.51621	100.51621				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			101.59886	101.59886		101.72988	101.72988				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			101.15341	101.15341		101.29709	101.29709				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
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			467.89800		467.89800		467.02400	467.02400			0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future			476.67000		476.67000		475.78200	475.78200			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			537.54500		537.54500		535.79600	535.79600			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			547.62200		547.62200		545.84400	545.84400			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			487.73200		487.73200		486.08300	486.08300			0.00	0.00	0	510.00
ALBI	On 04/08/2016	Index Future			496.87600		496.87600		495.19900	495.19900			0.00	0.00	0	139.00
ALBI	On 03/11/2016	Index Future			506.51500		506.51500		504.81200	504.81200			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.27740		11.27740		11.37330	11.37330		13.28	0.00	5,638,700.00	500	14,930.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	0.23600		0.00024		0.20590	0.00021	0.236	25.30	0.00	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	879.44120		0.87944		974.97330	0.97497	879.441	19.63	0.99	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	11.66480		0.01166		6.55130	0.00655	11.665	16.10	0.08	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	66.52380		0.06652		107.93830	0.10794	66.524	13.80	0.34	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	63.50940		0.06351		103.70540	0.10371	63.509	13.84	0.33	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	0.58840		0.00059		1.21320	0.00121	0.588	22.05	0.00	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.43340		11.43340		11.53520	11.53520			0.00	0.00	0	3,067.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.61590		11.61590		11.72090	11.72090			0.00	0.00	0	875.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.79500		11.79500		11.90390	11.90390			0.00	1,309,245.00	111	263.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.70820		11.70820		11.79290	11.79290		20.85	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.92130		11.92130		12.01190	12.01190		17.60	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			15.83310		15.83310		15.93240	15.93240		21.50	0.00	0.00	0	6,657.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.19590		16.19590		16.30290	16.30290		20.59	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.40740		2.40740		2.42710	2.42710		19.31	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.42930		2.42930		2.45130	2.45130		20.78	0.00	0.00	0	22,550.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.30150		2.30150		2.32730	2.32730		21.24	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.35080		2.35080		2.37800	2.37800		22.80	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			128.42092		128.42092		128.43087	128.43087			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

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
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	10.86662	75.08068		10.91384	74.79100				0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.96334	76.50359		11.01209	76.20904				0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	11.05605	74.17997		11.10632	73.88058				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	11.00264	79.00463		11.05499	78.64311				0.00	0.00	0	7,250.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/05/2016	GOVI	486.87400	486.87400		485.34300	485.34300				0.00	38,949,920.00	8	489.00
GOVI	On 04/08/2016	GOVI	496.00100	496.00100		494.44500	494.44500				0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	505.62400	505.62400		504.04400	504.04400				0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	2.03040	2.03040		2.04730	2.04730			19.97	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.06770	2.06770		2.08540	2.08540			19.13	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.10850	2.10850		2.12680	2.12680			19.70	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.14680	2.14680		2.16530	2.16530			20.05	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	123.42297	123.42297		123.33151	123.33151				0.00	0.00	0	4,606.00
I2025	On 04/08/2016	Bond Future	124.51973	124.51973		124.42865	124.42865				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	102.91300	102.91300		102.92028	102.92028				0.00	0.00	0	1,032.00
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	128.86727	128.86727		128.87612	128.87612				0.00	128,867,270.00	1,000	17,007.00
I2038	On 04/08/2016	Bond Future	129.91109	129.91109		129.92235	129.92235				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	127.73165	127.73165		127.74039	127.74039				0.00	25,546,330.00	200	12,720.00
I2046	On 04/08/2016	Bond Future	130.16252	130.16252		130.17284	130.17284				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	136.35828	136.35828		136.69209	136.69209				0.00	27,271,656.00	200	16,302.00
I2050	On 04/08/2016	Bond Future	137.38464	137.38464		137.72742	137.72742				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2050	On 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	236.94800		236.94800		237.01700	237.01700			0.00	0.00	0	975.00
IGOV	On 04/08/2016	Index Future	241.40900		241.40900		241.48200	241.48200			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	246.11200		246.11200		246.18900	246.18900			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	642.54200		642.54200		642.65200	642.65200			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	654.47300		654.47300		654.58600	654.58600			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	7.32000		92.68000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.43000		92.57000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.53000		92.47000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.65000		92.35000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.71000		92.29000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.82000		92.18000		7.79000	92.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	8.06000		91.94000		8.02000	91.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	8.20000		91.80000		8.17000	91.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.35000		91.65000		8.30000	91.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.46000		91.54000		8.41000	91.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.55000		91.45000		8.51000	91.49000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.15500	0.15500		0.15620	0.15620				0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.15460	0.15460		0.15580	0.15580				0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15370	0.15370		0.15500	0.15500				0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.07930	0.07930		0.07990	0.07990				0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.06490	0.06490		0.06510	0.06510				0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06030	0.06030		0.06050	0.06050				0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future	10.41300	10.41300		10.49200	10.49200			16.13	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.54560	10.54560		10.62990	10.62990			13.54	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.70440	10.70440		10.79220	10.79220			15.64	0.00	0.00	0	0.00
PULA / R	On 14/03/2016	Foreign Exchange Future	1.39130	1.39130		1.39030	1.39030				0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future	1.40680	1.40680		1.40730	1.40730				0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.42360	1.42360		1.42390	1.42390				0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.43440	1.43440		1.43920	1.43920				0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future	1.08650	1.08650		1.08970	1.08970				0.00	0.00	0	2.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future	1.08980	1.08980		1.09300	1.09300				0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future	1.09380	1.09380		1.09710	1.09710				0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	9.40407	111.28375		9.45629	110.92149			11.68	0.00	0.00	0	54,639.00

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	8.75	Call	609.47000	0.60947		549.69000	0.54969	609.470	11.52	0.21	0.00	0	180.00	
R186	On 05/05/2016	Bond Future	8.75	Put	5,292.69000	5.29269		5,595.17000	5.59517	5,292.690	11.52	0.79	0.00	0	1,900.00	
R186	On 05/05/2016	Bond Future	8.85	Put	4,717.66000	4.71766		5,007.42000	5.00742	4,717.660	11.55	0.76	0.00	0	5,350.00	
R186	On 05/05/2016	Bond Future	9.25	Call	1,701.24000	1.70124		1,565.66000	1.56566	1,701.240	11.68	0.43	0.00	0	180.00	
R186	On 05/05/2016	Bond Future	9.86	Put	1,007.24000	1.00724		1,127.73000	1.12773	1,007.240	12.04	0.28	0.00	0	5,000.00	
R186	On 05/05/2016	Bond Future	9.89	Put	951.62000	0.95162		1,067.46000	1.06746	951.620	12.06	0.27	0.00	0	180.00	
R186	On 05/05/2016	Bond Future	9.96	Put	831.35000	0.83135		936.70000	0.93670	831.350	12.10	0.24	0.00	0	5,000.00	
R186	On 04/08/2016	Bond Future			9.47423	108.08889		9.52847	107.72052		11.62	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			293.97749	293.97749		293.99876	293.99876			0.00	252,232,686.42	858	2,286.00	
R197	On 04/08/2016	Bond Future			293.07610	293.07610		293.10513	293.10513			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			241.39560	241.39560		241.41261	241.41261		9.10	0.00	9,173,032.80	38	43,443.00	
R202	On 04/08/2016	Bond Future			242.53936	242.53936		242.56148	242.56148		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			9.27391	93.92183		9.32647	93.67377		9.19	0.00	0.00	0	9,781.00	
R2023	On 04/08/2016	Bond Future			9.35249	95.70180		9.40757	95.44970		8.59	0.00	0.00	0	0.00	
R2023	On 03/11/2016	Bond Future			9.42861	93.60804		9.48627	93.35219		8.65	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			8.38671	101.06667		8.43981	101.00031		1.99	0.00	0.00	0	54,114.00	
R203	On 04/08/2016	Bond Future			8.56370	102.98211		8.62892	102.91522		1.60	0.00	0.00	0	0.00	
R203	On 03/11/2016	Bond Future			8.77875	100.78760		8.86228	100.72062		1.33	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			9.77933	88.88643		9.83134	88.53618			0.00	0.00	0	17,366.00	
R2030	On 04/08/2016	Bond Future			9.85151	86.56279		9.90526	86.20652			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			9.91856	87.67467		9.97567	87.26867		16.11	0.00	0.00	0	9,231.00	
R2032	On 04/08/2016	Bond Future			9.98905	89.33629		10.04797	88.92329		15.39	0.00	0.00	0	0.00	
R2032	On 03/11/2016	Bond Future			10.05327	86.89293		10.11398	86.47301		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			9.99504	92.28553		10.04178	91.92267			0.00	0.00	0	4,019.00	
R2035	On 04/08/2016	Bond Future			10.06193	94.03452		10.11010	93.66545			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	

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 05/05/2016	Bond Future			10.04288		88.96245		10.08967	88.60234		17.44	0.00	0.00	0	40,778.00
R2037	On 04/08/2016	Bond Future			10.11332		86.38973		10.16155	86.02343		17.50	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future			10.17278		88.04947		10.22235	87.67712		16.89	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			8.75696		101.33131		8.80140	101.23053		3.79	0.00	0.00	0	33,079.00
R204	On 04/08/2016	Bond Future			8.89232		99.21063		8.94167	99.10868		3.46	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future			9.02054		101.11622		9.07559	101.01350		3.18	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			10.11318		92.49738		10.17021	92.03206		17.96	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future			10.18413		89.74110		10.24293	89.26766		18.03	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			10.09089		89.95618		10.15299	89.44560		18.61	0.00	0.00	0	20,918.00
R2044	On 04/08/2016	Bond Future			10.15866		87.27701		10.22267	86.75738		18.70	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future			10.21586		88.95377		10.28165	88.42520		18.06	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			10.09665		88.92098		10.15353	88.44623		19.14	0.00	0.00	0	63,832.00
R2048	On 04/08/2016	Bond Future			10.15899		90.60613		10.21755	90.12309		18.33	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			10.21829		87.90728		10.27851	87.41591		18.57	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			8.96612		97.01045		9.00960	96.88103		5.34	0.00	0.00	0	41,997.00
R207	On 05/05/2016	Bond Future	7.56	Call	18.41000		0.01841		16.39000	0.01639	18.410	5.15	0.02	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.08248		95.20460		9.12942	95.07343		5.00	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			9.10167		91.60594		9.14447	91.44949		7.09	0.00	0.00	0	45,179.00
R208	On 04/08/2016	Bond Future			9.19756		93.34209		9.24295	93.18335		6.52	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.28548		91.73176		9.33358	91.57104		6.46	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

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			9.92694		69.02208		9.97360	68.72251		18.51	0.00	272,292,105.60	3,945	35,939.00
R209	On 05/05/2016	Bond Future	8.25	Call	31.99000		0.03199		28.70000	0.02870	31.990	18.02	0.02	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	337.35000		0.33735		307.85000	0.30785	337.350	18.14	0.13	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.98838		70.33024		10.03635	70.02551		17.75	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,180.99000		2.18099		2,070.82000	2.07082	2,180.990	17.68	0.40	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,494.38000		5.49438		5,294.00000	5.29400	5,494.380	18.48	0.70	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			10.04399		68.53011		10.09323	68.22034		17.96	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			180.18772		180.18772		180.20062	180.20062			0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future			183.61693		183.61693		183.63194	183.63194			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			137.58596		137.58596		137.59265	137.59265			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			138.46625		138.46625		138.47564	138.47564			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			142.55014		142.55014		142.56052	142.56052			0.00	0.00	0	3,830.00
R212	On 04/08/2016	Bond Future			143.35520		143.35520		143.36851	143.36851			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			9.81301		79.61667		9.86483	79.28135		15.95	0.00	199,041,675.00	2,500	48,117.00
R213	On 04/08/2016	Bond Future			9.87683		81.12557		9.93025	80.78443		15.25	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.93766		79.13236		9.99264	78.78562		15.38	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			10.01446		69.26051		10.06614	68.91863		19.26	0.00	0.00	0	32,449.00
R214	On 04/08/2016	Bond Future			10.07362		70.57312		10.12675	70.22529		18.46	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	429.42000		0.42942		396.57000	0.39657	429.420	17.97	0.11	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,422.94000		1.42294		1,334.34000	1.33434	1,422.940	18.24	0.29	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,230.54000		4.23054		4,038.48000	4.03848	4,230.540	18.96	0.59	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,225.61000		8.22561		7,948.60000	7.94860	8,225.610	19.36	0.82	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future			10.12978		68.63096		10.18433	68.27721		18.70	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

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
RAIN		On 13/06/2016	Foreign Exchange Future		27,704.46000	27,704.46000		27,980.58000	27,980.58000		0.00	0.00	0	0.00
SGD / R		On 14/03/2016	Foreign Exchange Future		11.25340	11.25340		11.32400	11.32400	17.80	0.00	0.00	0	0.00
SGD / R		On 13/06/2016	Foreign Exchange Future		11.42870	11.42870		11.50250	11.50250	17.91	0.00	0.00	0	0.00
TRY / R		On 14/03/2016	Foreign Exchange Future		5.34120	5.34120		5.36320	5.36320	13.82	0.00	0.00	0	0.00
TRY / R		On 13/06/2016	Foreign Exchange Future		5.29660	5.29660		5.32400	5.32400	15.88	0.00	0.00	0	0.00
ZMW / R		On 14/03/2016	Foreign Exchange Future		1.37580	1.37580		1.38660	1.38660		0.00	0.00	0	1.00
ZMW / R		On 13/06/2016	Foreign Exchange Future		1.32010	1.32010		1.29800	1.29800		0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>2,293,201,014.24</b>	<b>117,880</b>	<b>4,817,332.00</b>
<b>Grand Total:</b>												<b>2,293,201,014.24</b>	<b>117,880</b>	<b>4,817,332.00</b>