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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/03/2016

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	
Derivatives														
\$ / R	On 07/03/2016	Any day expiry	15.40910	15.40910		15.57260	15.57260		21.00	0.00	4,638,139.10	301	0.00	
\$ / R	On 08/03/2016	Any day expiry	15.41210	15.41210		15.57260	15.57260		20.86	0.00	0.00	0	0.00	
\$ / R	On 08/03/2016	Any day expiry	15.14	Call	279.55850	0.27956	458.23830	0.45824	279.558	24.58	0.92	0.00	0	2,500.00
\$ / R	On 08/03/2016	Any day expiry	15.84	Call	4.09210	0.00409	50.79250	0.05079	4.092	30.09	0.04	0.00	0	2,500.00
\$ / R	On 09/03/2016	Any day expiry	15.41210	15.41210		15.57260	15.57260		20.87	0.00	0.00	0	0.00	
\$ / R	On 09/03/2016	Any day expiry	15.54	Call	56.37620	0.05638	161.95880	0.16196	56.376	23.75	0.32	0.00	0	1,000.00
\$ / R	On 09/03/2016	Any day expiry	15.61	Call	42.44090	0.04244	124.98750	0.12499	42.441	25.19	0.25	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry	15.41490	15.41490		15.57840	15.57840		20.77	0.00	0.00	0	272.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.42360	15.42360		15.58720	15.58720		19.15	0.00	6,617,433,885.60	429,046	406,606.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.00580	0.00001	0.00000	0.00000	0.006	51.74	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.00580	0.00001	0.00000	0.00000	0.006	50.99	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.00560	0.00001	0.00000	0.00000	0.006	47.99	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.00560	0.00001	0.00000	0.00000	0.006	47.54	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.00550	0.00001	0.00000	0.00000	0.006	46.34	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.00540	0.00001	0.00000	0.00000	0.005	45.74	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.00530	0.00001	0.00000	0.00000	0.005	44.99	0.00	0.00	0	30,000.00

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	12.11	Put	0.00510	0.00001		0.00010	0.00000	0.0005	43.34	0.00	0.00	0	786.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.00480	0.00000		0.00070	0.00000	0.0005	41.09	0.00	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	2,873.60870	2.87361	3,037.21280	3.03721	2,873.609	38.32	1.00	0.00	0.00	0	12,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.01410	0.00001		0.02280	0.00002	0.014	36.67	0.00	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	2,623.61640	2.62362	2,787.22740	2.78723	2,623.616	36.15	1.00	0.00	0.00	0	20,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	0.02430	0.00002		0.04350	0.00004	0.024	34.84	0.00	0.00	0	38,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	0.03620	0.00004		0.06900	0.00007	0.036	33.54	0.00	0.00	0	35,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,223.64760	2.22365	2,387.29410	2.38729	2,223.648	32.67	1.00	0.00	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	0.05620	0.00006		0.11340	0.00011	0.056	32.15	0.00	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	1,923.71140	1.92371	2,087.44040	2.08744	1,923.711	30.07	1.00	0.00	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,873.72900	1.87373	2,037.48150	2.03748	1,873.729	29.63	1.00	0.00	0.00	0	12,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	0.23580	0.00024		0.53080	0.00053	0.236	27.89	0.00	0.00	0	4,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,663.84320	1.66384	1,827.74800	1.82775	1,663.843	27.81	1.00	0.00	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,484.02250	1.48402	1,648.17470	1.64817	1,484.023	26.20	1.00	0.00	0.00	0	788.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	0.43560	0.00044		1.00650	0.00101	0.436	26.11	0.00	0.00	0	32,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,424.10820	1.42411	1,588.38210	1.58838	1,424.108	25.65	1.00	0.00	0.00	0	1,750.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,324.29630	1.32430	1,488.71260	1.48871	1,324.296	24.74	1.00	0.00	0.00	0	9,370.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	0.96310	0.00096		1.80910	0.00181	0.963	23.83	0.01	0.00	0	800.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,214.59540	1.21460	1,379.04260	1.37904	1,214.595	23.73	0.99	0.00	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	1.17570	0.00118		2.02300	0.00202	1.176	23.28	0.01	0.00	0	402.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,114.99210	1.11499	1,279.42630	1.27943	1,114.992	22.82	0.99	0.00	0.00	0	43,156.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	926.31070	0.92631	1,090.48350	1.09048	926.311	21.08	0.98	0.00	0.00	0	1,300.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	2.71070	0.00271		3.28350	0.00328	2.711	21.08	0.02	0.00	0	2,500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	837.36840	0.83737	1,001.20780	1.00121	837.368	20.26	0.98	0.00	0.00	0	1,204.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	730.01790	0.73002	892.39270	0.89239	730.018	19.68	0.96	0.00	0.00	0	2,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	6.41790	0.00642		5.19270	0.00519	6.418	19.68	0.04	0.00	0	1,600.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	682.22980	0.68223	843.07710	0.84308	682.230	19.64	0.95	0.00	0.00	0	29,370.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Put	8.62980	0.00863		5.87710	0.00588	8.630	19.64	0.05	0.00	0	300.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	11.47060	0.01147		6.68640	0.00669	11.471	19.60	0.06	0.00	0	15,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	31.99520	0.03200		21.27070	0.02127	31.995	19.45	0.15	0.00	0	41,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	33.52470	0.03352		22.39450	0.02239	33.525	19.44	0.15	0.00	0	5,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	38.46900	0.03847		26.04740	0.02605	38.469	19.42	0.17	0.00	0	3,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.13	Put	56.83130	0.05683		39.81320	0.03981	56.831	19.36	0.23	0.00	0	30,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	298.86050	0.29886	441.03620	0.44104	298.860	19.30	0.71	0.00	0.00	0	500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	251.38430	0.25138	388.35290	0.38835	251.384	19.25	0.65	0.00	0.00	0	38,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	178.26200	0.17826		132.71190	0.13271	178.262	19.32	0.52	0.00	0	15,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.50	Call	130.95760	0.13096	241.64660	0.24165	130.958	19.48	0.43	0.00	0.00	0	15,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.50	Put	207.35760	0.20736		154.44660	0.15445	207.358	19.48	0.57	0.00	0	1,300.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	108.87620	0.10888	210.44620	0.21045	108.876	19.67	0.38	0.00	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	105.50050	0.10550	205.53240	0.20553	105.500	19.70	0.37	0.00	0.00	0	5,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	98.99910	0.09900	195.94950	0.19595	98.999	19.77	0.35	0.00	0.00	0	3,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	95.87180	0.09587	191.27800	0.19128	95.872	19.80	0.34	0.00	0.00	0	12,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.70	Put	345.20770	0.34521	261.86510	0.26187	345.208	20.12	0.73	0.00	0.00	0	16,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	57.88660	0.05789		130.81150	0.13081	57.887	20.29	0.23	0.00	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 14/03/2016	Foreign Exchange Future	15.85	Call	40.44040	0.04044	99.57200	0.09957	40.440	20.61	0.17	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	466.84040	0.46684	362.37200	0.36237	466.840	20.61	0.83	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	22.93030	0.02293	64.30890	0.06431	22.930	21.10	0.11	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	599.33030	0.59933	477.10890	0.47711	599.330	21.10	0.89	0.00	0	502.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	10.95160	0.01095	34.21470	0.03421	10.952	22.03	0.06	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	7.49950	0.00750	21.35730	0.02136	7.500	23.29	0.04	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	1,032.07040	1.03207	878.07520	0.87808	1,032.070	24.28	0.97	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	5.01950	0.00502	13.48990	0.01349	5.019	24.72	0.03	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	4.45750	0.00446	11.93710	0.01194	4.458	25.17	0.02	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	2.85950	0.00286	7.47060	0.00747	2.859	26.97	0.01	0.00	0	35,701.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	1,329.25950	1.32926	1,170.27060	1.17027	1,329.260	26.97	0.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	1,428.73150	1.42873	1,268.78490	1.26878	1,428.731	27.87	0.99	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	1,478.51430	1.47851	1,318.17390	1.31817	1,478.514	28.32	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Call	1.64620	0.00165	4.35990	0.00436	1.646	28.99	0.01	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	1,578.04620	1.57805	1,417.15990	1.41716	1,578.046	28.99	0.99	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	0.95090	0.00095	2.99480	0.00299	0.951	29.83	0.00	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	0.47990	0.00048	1.66510	0.00167	0.480	30.90	0.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	0.05000	0.00005	0.24290	0.00024	0.050	34.75	0.00	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			15.42640	15.42640	15.59010	15.59010		19.52	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			15.42930	15.42930	15.59310	15.59310		19.70	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	0.23460	0.00023	0.21070	0.00021	0.235	30.56	0.00	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	805.59610	0.80560	970.93250	0.97093	805.596	18.80	0.97	0.00	0	17,991.00
\$ / R	On 17/03/2016	Any day expiry			15.43230	15.43230	15.59610	15.59610		19.82	0.00	0.00	0	0.00
\$ / R	On 17/03/2016	Any day expiry	15.74	Call	89.00160	0.08900	169.01400	0.16901	89.002	20.17	0.28	0.00	0	2,500.00
\$ / R	On 18/03/2016	Any day expiry			15.43520	15.43520	15.59910	15.59910		19.94	0.00	0.00	0	0.00
\$ / R	On 18/03/2016	Any day expiry	15.69	Call	115.21120	0.11521	199.20290	0.19920	115.211	20.37	0.33	0.00	0	2,500.00
\$ / R	On 23/03/2016	Any day expiry			15.45000	15.45000	15.61410	15.61410		19.43	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	2.03090	0.00203	1.37900	0.00138	2.031	24.38	0.01	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	553.23430	0.55323	697.90780	0.69791	553.234	18.96	0.79	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			15.46780	15.46780	15.63200	15.63200		19.11	0.00	0.00	0	140.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.03030	0.00003	0.03450	0.00003	0.030	30.11	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	1.53260	0.00153	1.14470	0.00114	1.533	22.10	0.01	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	406.53560	0.40654	527.01540	0.52702	406.536	18.91	0.63	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	126.17310	0.12617	186.34380	0.18634	126.173	20.31	0.27	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry			15.47370	15.47370	15.63800	15.63800		19.27	0.00	0.00	0	485.00
\$ / R	On 04/04/2016	Any day expiry			15.48550	15.48550	15.65000	15.65000		19.21	0.00	0.00	0	120.00
\$ / R	On 05/04/2016	Any day expiry			15.48850	15.48850	15.65300	15.65300		19.28	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	196.43340	0.19643	263.82180	0.26382	196.433	20.14	0.34	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			15.49140	15.49140	15.65600	15.65600		19.34	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry			15.49440	15.49440	15.65900	15.65900		19.39	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	126.58360	0.12658	173.14050	0.17314	126.584	21.08	0.23	0.00	0	5,000.00
\$ / R	On 11/04/2016	Any day expiry			15.50620	15.50620	15.67100	15.67100		19.20	0.00	0.00	0	100.00
\$ / R	On 15/04/2016	Any day expiry			15.51830	15.51830	15.68310	15.68310		19.32	0.00	1,836,765.00	119	2,267.00
\$ / R	On 18/04/2016	Any day expiry			15.52730	15.52730	15.69210	15.69210		19.24	0.00	0.00	0	0.00

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\$ / R	On 18/04/2016	Any day expiry	13.97	Put	16.24070	0.01624	14.51480	0.01451	16.241	18.22	0.04	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	455.36700	0.45537	557.80630	0.55781	455.367	19.08	0.56	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	61.90360	0.06190	84.92090	0.08492	61.904	22.49	0.11	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			15.53330	15.53330	15.69820	15.69820		19.30	0.00	0.00	0	700.00
\$ / R	On 25/04/2016	Any day expiry			15.54840	15.54840	15.71320	15.71320		19.18	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	112.23090	0.11223	146.20520	0.14621	112.231	21.79	0.17	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			15.55140	15.55140	15.71620	15.71620		19.21	0.00	0.00	0	180.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	0.38600	0.00039	0.37410	0.00037	0.386	24.42	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	10.69470	0.01069	9.71650	0.00972	10.695	19.76	0.02	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	395.61610	0.39562	482.15280	0.48215	395.616	19.44	0.48	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	205.13100	0.20513	258.42780	0.25843	205.131	20.77	0.29	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	132.59920	0.13260	170.95780	0.17096	132.599	21.57	0.20	0.00	0	10,000.00
\$ / R	On 28/04/2016	Any day expiry			15.55740	15.55740	15.72230	15.72230		19.20	0.00	0.00	0	62.00
\$ / R	On 29/04/2016	Any day expiry			15.56040	15.56040	15.72530	15.72530		19.22	0.00	0.00	0	800.00
\$ / R	On 04/05/2016	Any day expiry			15.57550	15.57550	15.74040	15.74040		19.19	0.00	0.00	0	370.00
\$ / R	On 10/05/2016	Any day expiry			15.59350	15.59350	15.75860	15.75860		19.16	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	68.00440	0.06800	54.86900	0.05487	68.004	18.05	0.11	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	537.59870	0.53760	636.17860	0.63618	537.599	19.05	0.54	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			15.60250	15.60250	15.76790	15.76790		19.23	0.00	0.00	0	550.00
\$ / R	On 16/05/2016	Any day expiry			15.61150	15.61150	15.77720	15.77720		19.14	0.00	0.00	0	100.00
\$ / R	On 17/05/2016	Any day expiry			15.61450	15.61450	15.78030	15.78030		19.17	0.00	0.00	0	100.00
\$ / R	On 19/05/2016	Any day expiry			15.62050	15.62050	15.78650	15.78650		19.55	0.00	0.00	0	0.00
\$ / R	On 19/05/2016	Any day expiry	15.70	Call	503.04830	0.50305	591.74370	0.59174	503.048	19.40	0.49	0.00	0	5,000.00
\$ / R	On 23/05/2016	Any day expiry			15.63250	15.63250	15.79900	15.79900		19.15	0.00	0.00	0	0.00
\$ / R	On 23/05/2016	Any day expiry	15.36	Call	682.52620	0.68253	789.02530	0.78903	682.526	18.86	0.60	0.00	0	5,000.00
\$ / R	On 27/05/2016	Any day expiry			15.64450	15.64450	15.81140	15.81140		19.31	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	2.48650	0.00249	2.29250	0.00229	2.487	23.39	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	28.16330	0.02816	23.26480	0.02326	28.163	19.16	0.05	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	390.90320	0.39090	461.27270	0.46127	390.903	20.20	0.39	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	250.47490	0.25047	300.85120	0.30085	250.475	21.26	0.27	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			15.65640	15.65640	15.82380	15.82380		19.22	0.00	0.00	0	338.00
\$ / R	On 06/06/2016	Any day expiry			15.67440	15.67440	15.84250	15.84250		19.20	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	4.50590	0.00451	4.00960	0.00401	4.506	21.27	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	706.08710	0.70609	809.18640	0.80919	706.087	18.95	0.58	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.68040	15.68040	15.84870	15.84870		19.24	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	173.28970	0.17329	145.04690	0.14505	173.290	18.18	0.21	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	567.96520	0.56797	656.12050	0.65612	567.965	19.47	0.49	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.68340	15.68340	15.85190	15.85190		19.25	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.69570	15.69570	15.86440	15.86440		19.15	0.00	6,725,528,971.50	428,495	552,726.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	4.85360	0.00485	4.56980	0.00457	4.854	21.03	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	13.85670	0.01386	12.31820	0.01232	13.857	19.35	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	16.13650	0.01614	14.19120	0.01419	16.137	19.24	0.03	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	22.43780	0.02244	19.31250	0.01931	22.438	19.01	0.04	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,231.67560	2.23168	2,394.56300	2.39456	2,231.676	18.66	0.95	0.00	0	53,633.00

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	13.50	Put	35.97560		0.03598		30.16300	0.03016	35.976	18.66	0.05	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	37.65950		0.03766		31.50410	0.03150	37.659	18.62	0.06	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	101.46180		0.10146		83.28900	0.08329	101.462	18.05	0.13	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	109.57210		0.10957		90.21470	0.09021	109.572	18.07	0.14	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	157.61580		0.15762		131.62990	0.13163	157.616	18.13	0.19	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.75	Put	219.43270		0.21943		185.68070	0.18568	219.433	18.20	0.24	0.00	0	47,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	249.57460		0.24957		212.05730	0.21206	249.575	18.27	0.26	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,042.27690		1.04228	1,170.02770	1.17003	1,042.277	18.36	0.72	0.00	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	290.74200		0.29074		248.03470	0.24803	290.742	18.41	0.29	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	997.35850		0.99736	1,122.01610	1.12202	997.359	18.44	0.70	0.00	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	301.65850		0.30166		257.61610	0.25762	301.658	18.44	0.30	0.00	0	15,940.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	544.90760		0.54491		628.35590	0.62836	544.908	19.66	0.47	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.93	Put	768.10080		0.76810		681.63280	0.68163	768.101	19.72	0.54	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	508.70290		0.50870		588.13120	0.58813	508.703	19.84	0.45	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	813.00290		0.81300		723.73120	0.72373	813.003	19.84	0.55	0.00	0	41,005.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	474.76690		0.47477		550.29100	0.55029	474.767	20.01	0.42	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	433.86940		0.43387		504.49380	0.50449	433.869	20.23	0.39	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	989.22420		0.98922		890.05310	0.89005	989.224	20.28	0.61	0.00	0	5,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,164.22740		1.16423	1,056.99150	1.05699	1,164.227	20.71	0.66	0.00	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	352.59130		0.35259		413.15400	0.41315	352.591	20.76	0.33	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,279.05230		1.27905	1,167.42750	1.16743	1,279.052	20.98	0.69	0.00	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	268.31260		0.26831		317.96720	0.31797	268.313	21.50	0.27	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	264.69700		0.26470		313.85990	0.31386	264.697	21.53	0.26	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	255.88390		0.25588		303.83460	0.30383	255.884	21.63	0.26	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.05	Call	247.38040		0.24738		294.15410	0.29415	247.380	21.72	0.25	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	245.71780		0.24572		292.25810	0.29226	245.718	21.74	0.25	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	240.79890		0.24080		286.64580	0.28665	240.799	21.79	0.24	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	128.85580		0.12886		157.06910	0.15707	128.856	23.25	0.14	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	122.93280		0.12293		150.11080	0.15011	122.933	23.36	0.13	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	114.98100		0.11498		140.74990	0.14075	114.981	23.52	0.13	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	86.71050		0.08671		107.25700	0.10726	86.710	24.20	0.10	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry			15.72950		15.72950	15.89900	15.89900			21.09	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	387.14930		0.38715		334.20130	0.33420	387.149	18.64	0.34	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	371.96000		0.37196		431.26850	0.43127	371.960	20.98	0.33	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.74180		15.74180	15.91160	15.91160			19.34	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	4.44160		0.00444	4.11150	0.00411	4.442	21.58	0.01	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	43.78860		0.04379		34.06180	0.03406	43.789	18.41	0.06	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	390.89260		0.39089		452.37470	0.45237	390.893	20.89	0.34	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	301.69540		0.30170		351.27330	0.35127	301.695	21.63	0.27	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			15.82790		15.82790	15.99970	15.99970			19.43	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,276.36280		1.27636	1,171.65670	1.17166	1,276.363	20.76	0.62	0.00	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	217.35910		0.21736		252.05190	0.25205	217.359	23.19	0.19	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.83090		15.83090	16.00280	16.00280			19.45	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	6.41660		0.00642	5.92860	0.00593	6.417	20.50	0.01	0.00	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 27/07/2016	Any day expiry	13.50	Put	56.47330	0.05647	42.41480	0.04241	56.473	17.91	0.07	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	385.27170	0.38527	437.92890	0.43793	385.272	21.67	0.30	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	326.08910	0.32609	372.72120	0.37272	326.089	22.18	0.26	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.87710	15.87710	16.05000	16.05000		19.57	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	12.30660	0.01231	11.11890	0.01112	12.307	16.79	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	976.79360	0.97679	1,081.16700	1.08117	976.794	19.13	0.60	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.88940	15.88940	16.06260	16.06260		19.55	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			15.89550	15.89550	16.06890	16.06890		19.64	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	799.28210	0.79928	720.34660	0.72035	799.282	19.56	0.46	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	404.58060	0.40458	454.81560	0.45482	404.581	22.01	0.30	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			15.92320	15.92320	16.09720	16.09720		19.65	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	8.10160	0.00810	7.97060	0.00797	8.102	19.53	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	64.59890	0.06460	50.88520	0.05089	64.599	17.26	0.07	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	376.33880	0.37634	424.52660	0.42453	376.339	22.42	0.27	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	338.22820	0.33823	382.75750	0.38276	338.228	22.71	0.25	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.95700	15.95700	16.13180	16.13180		19.66	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.96310	15.96310	16.13810	16.13810		19.67	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	103.88860	0.10389	88.55430	0.08855	103.889	17.31	0.10	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	492.60250	0.49260	548.13730	0.54814	492.603	21.74	0.33	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			15.96620	15.96620	16.14130	16.14130		19.75	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.97890	15.97890	16.15440	16.15440		19.73	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	407.55430	0.40755	363.77300	0.36377	407.554	18.48	0.29	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	280.54190	0.28054	315.56950	0.31557	280.542	23.59	0.20	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.98530	15.98530	16.16090	16.16090		19.75	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.99800	15.99800	16.17400	16.17400		19.73	0.00	90,324,708.00	5,646	156,644.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	47.79500	0.04779	40.54140	0.04054	47.795	16.77	0.05	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	273.16060	0.27316	239.98950	0.23999	273.161	18.23	0.21	0.00	0	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	737.24780	0.73725	815.73440	0.81573	737.248	20.47	0.45	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	486.84630	0.48685	540.81360	0.54081	486.846	21.99	0.32	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	448.12860	0.44813	499.50630	0.49951	448.129	22.28	0.30	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	220.27390	0.22027	242.01330	0.24201	220.274	24.86	0.16	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.02650	16.02650	16.20340	16.20340		19.83	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	12.43000	0.01243	12.02590	0.01203	12.430	19.34	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	80.95200	0.08095	69.57350	0.06957	80.952	17.21	0.08	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	381.19180	0.38119	427.26340	0.42726	381.192	22.94	0.25	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	357.63560	0.35764	401.03700	0.40104	357.636	23.14	0.24	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.11550	16.11550	16.29480	16.29480		19.89	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	15.19910	0.01520	13.82510	0.01383	15.199	18.97	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	96.20300	0.09620	82.78850	0.08279	96.203	17.29	0.09	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	380.68650	0.38069	423.94780	0.42395	380.687	23.44	0.24	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	370.16150	0.37016	412.21140	0.41221	370.162	23.53	0.23	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.22020	16.22020	16.40260	16.40260		19.98	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	17.17890	0.01718	15.94330	0.01594	17.179	18.40	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	110.62940	0.11063	96.14200	0.09614	110.629	17.24	0.09	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 28/11/2016	Any day expiry	19.40	Call	382.22950		0.38223		422.95850	0.42296	382.229	24.01	0.22	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.27140		16.27140		16.45530	16.45530		20.04	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.28770		16.28770		16.47200	16.47200		20.09	0.00	1,628,770.00	100	29,453.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	18.00060		0.01800		17.09660	0.01710	18.001	18.03	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	78.92410		0.07892		66.40450	0.06640	78.924	16.75	0.07	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	95.48300		0.09548		80.88200	0.08088	95.483	16.93	0.08	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	117.49580		0.11750		100.26820	0.10027	117.496	17.15	0.10	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	390.28470		0.39028		355.76790	0.35577	390.285	18.51	0.23	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	481.04520		0.48105		440.66820	0.44067	481.045	18.63	0.27	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	505.64610		0.50565		463.74950	0.46375	505.646	18.66	0.28	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	512.81140		0.51281		470.48260	0.47048	512.811	18.67	0.28	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	587.98600		0.58799		541.18640	0.54119	587.986	18.75	0.31	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	592.30790		0.59231		544.88710	0.54489	592.308	18.77	0.31	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,565.43690		1.56544	1,690.10150	1.69010	1,565.437	19.00	0.66	0.00	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	725.17780		0.72518		662.96030	0.66296	725.178	19.12	0.35	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	759.38460		0.75938		695.37040	0.69537	759.385	19.20	0.36	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	877.43740		0.87744		807.56350	0.80756	877.437	19.48	0.40	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	986.92650		0.98693		912.04780	0.91205	986.926	19.72	0.42	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,102.48950		1.10249		1,022.71800	1.02272	1,102.489	19.97	0.45	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,267.74650		1.26775		1,181.33940	1.18134	1,267.746	20.30	0.49	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,305.84560		1.30585		1,217.90660	1.21791	1,305.846	20.37	0.50	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,409.73520		1.40974		1,317.79540	1.31780	1,409.735	20.57	0.52	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	727.84950		0.72785		797.58440	0.79758	727.849	21.87	0.37	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	647.60350		0.64760		710.98510	0.71099	647.603	22.33	0.34	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	574.48430		0.57448		631.39080	0.63139	574.484	22.81	0.30	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	504.09700		0.50410		554.50730	0.55451	504.097	23.36	0.27	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	491.09450		0.49109		540.28160	0.54028	491.094	23.47	0.26	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	488.26650		0.48827		537.18130	0.53718	488.267	23.50	0.26	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	467.71930		0.46772		514.67500	0.51468	467.719	23.68	0.25	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	455.90770		0.45591		500.35140	0.50035	455.908	23.84	0.25	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	413.34960		0.41335		448.20380	0.44820	413.350	24.64	0.22	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	409.07540		0.40908		443.48420	0.44348	409.075	24.73	0.22	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	404.05590		0.40406		437.94330	0.43794	404.056	24.84	0.22	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	392.79730		0.39280		425.50650	0.42551	392.797	25.09	0.21	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	382.88210		0.38288		414.55070	0.41455	382.882	25.32	0.21	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	377.02170		0.37702		408.07460	0.40807	377.022	25.47	0.20	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	367.19770		0.36720		397.21430	0.39721	367.198	25.72	0.20	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	363.14580		0.36315		392.73370	0.39273	363.146	25.83	0.19	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	323.92640		0.32393		356.66820	0.35667	323.926	26.61	0.17	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	312.11800		0.31212		350.74970	0.35075	312.118	26.61	0.17	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	285.36530		0.28537		324.73900	0.32474	285.365	26.61	0.16	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	279.01390		0.27901		317.74240	0.31774	279.014	26.61	0.15	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.55700		16.55700		16.74700	16.74700		20.30	0.00	8,278,500.00	500	500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	864.84910		0.86485		806.88460	0.80688	864.849	19.25	0.36	0.00	0	6,370.00

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 13/03/2017	Foreign Exchange Future	15.74	Put	885.23230		0.88523		825.29560	0.82530	885.232	19.30	0.36	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,471.42800		1.47143		1,385.85120	1.38585	1,471.428	20.53	0.48	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	707.53350		0.70753		771.21090	0.77121	707.534	23.15	0.32	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	645.88440		0.64588		704.42870	0.70443	645.884	23.58	0.29	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	449.44020		0.44944		483.56340	0.48356	449.440	26.57	0.20	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.78720		16.78720		16.96990	16.96990		20.90	0.00	0.00	0	0.00
\$ / R	On 18/09/2017	Foreign Exchange Future			17.00110		17.00110		17.17680	17.17680		21.24	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.42360		15.42360		15.58720	15.58720		19.15	0.00	1,156,770.00	75	853.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.69570		15.69570		15.86440	15.86440		19.15	0.00	5,022,624.00	320	567.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.99800		15.99800		16.17400	16.17400		19.73	0.00	159,980.00	10	132.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.28770		16.28770		16.47200	16.47200		20.09	0.00	0.00	0	20.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.55700		16.55700		16.74700	16.74700		20.30	0.00	0.00	0	0.00
£ / R	On 07/03/2016	Any day expiry			21.82660		21.82660		22.15050	22.15050		23.39	0.00	2,510,059.00	115	0.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.84770		21.84770		22.17150	22.17150		21.71	0.00	651,039,612.30	29,799	26,783.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	9.88870		0.00989		11.23770	0.01124	9.889	21.17	0.04	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	21.50	Put	120.41220		0.12041		75.08870	0.07509	120.412	21.53	0.29	0.00	0	12,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	1,314.13620		1.31414		1,024.16180	1.02416	1,314.136	23.82	0.96	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	3.38940		0.00339		11.66130	0.01166	3.389	28.89	0.01	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	0.18790		0.00019		1.20200	0.00120	0.188	32.95	0.00	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry			21.98460		21.98460		22.31110	22.31110		22.36	0.00	109,430.00	5	121.00
£ / R	On 28/04/2016	Any day expiry			22.04080		22.04080		22.36770	22.36770		22.10	0.00	0.00	0	157.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.24080		22.24080		22.57420	22.57420		22.05	0.00	686,173,161.60	30,852	34,102.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	387.06270		0.38706		475.47330	0.47547	387.063	23.54	0.25	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	124.30460		0.12430		160.41560	0.16042	124.305	24.83	0.10	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			22.63590		22.63590		22.97900	22.97900		22.38	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	768.42270		0.76842		675.57620	0.67558	768.423	22.01	0.31	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	528.64940		0.52865		613.65590	0.61366	528.649	24.25	0.25	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.68830		22.68830		23.03260	23.03260		22.17	0.00	0.00	0	1,478.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.12350		23.12350		23.47940	23.47940		21.15	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	204.40260		0.20440		180.15920	0.18016	204.403	21.00	0.09	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,663.51480		1.66351		1,500.24590	1.50025	1,663.515	21.11	0.45	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	695.53800		0.69554		782.22570	0.78223	695.538	23.43	0.26	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			23.53480		23.53480		23.89870	23.89870		20.69	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.13581		0.13581		0.13764	0.13764		27.20	0.00	131,328.27	967	4,704.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13860		0.13860		0.14049	0.14049		21.66	0.00	0.00	0	5,474.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14184		0.14184		0.14379	0.14379		21.03	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14503		0.14503		0.14706	0.14706		20.82	0.00	24,655.78	170	170.00
€ / R	On 07/03/2016	Any day expiry			16.87430		16.87430		17.17850	17.17850		23.15	0.00	84,371.50	5	0.00
€ / R	On 14/03/2016	Foreign Exchange Future			16.89240		16.89240		17.19670	17.19670		23.39	0.00	10,473,288.00	620	58,499.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.01180		0.00001		0.01620	0.00002	0.012	48.00	0.00	0.00	0	18,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.01180		0.00001		0.01640	0.00002	0.012	45.99	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	0.03110		0.00003		0.02210	0.00002	0.031	39.69	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	0.05170		0.00005		0.03780	0.00004	0.052	38.52	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	0.26430		0.00026		0.20400	0.00020	0.264	34.81	0.00	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,993.03200		1.99303	2,297.19130	2.29719	1,993.032	32.86	1.00	0.00	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	0.63200		0.00063		0.49130	0.00049	0.632	32.86	0.00	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	0.75320		0.00075		0.58530	0.00059	0.753	32.47	0.00	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,524.54950		1.52455	1,828.61900	1.82862	1,524.550	29.20	0.99	0.00	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	2.14950		0.00215	1.91900	0.00192	2.149	29.20	0.01	0.00	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	950.52170		0.95052	1,254.19000	1.25419	950.522	23.38	0.96	0.00	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	901.62970		0.90163	1,205.10390	1.20510	901.630	22.88	0.96	0.00	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	759.56790		0.75957	1,058.64770	1.05865	759.568	22.50	0.93	0.00	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	625.62330		0.62562	913.85010	0.91385	625.623	22.68	0.88	0.00	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	214.50520		0.21451	419.84580	0.41985	214.505	23.39	0.50	0.00	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			16.92060		16.92060	17.22520	17.22520		21.95	0.00	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			16.92760		16.92760	17.23230	17.23230		22.05	0.00	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			17.01370		17.01370	17.32060	17.32060		21.00	0.00	50,845.50	0.00	3	11.00
€ / R	On 26/04/2016	Any day expiry			17.05590		17.05590	17.36320	17.36320		20.65	0.00	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry			17.06360		17.06360	17.37100	17.37100		20.61	0.00	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry			17.06740		17.06740	17.37490	17.37490		20.62	0.00	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			17.16740		17.16740	17.47790	17.47790		20.28	0.00	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.17510		17.17510	17.48590	17.48590		20.35	0.00	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.24130		17.24130	17.55470	17.55470		20.20	0.00	1,637,923.50	0.00	95	43,015.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	24.15330		0.02415	17.71270	0.01771	24.153	20.82	0.03	0.00	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,492.45580		1.49246	1,750.17240	1.75017	1,492.456	19.38	0.79	0.00	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.63930		17.63930	17.96320	17.96320		20.33	0.00	58,827,065.50	0.00	3,335	7,218.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.02980		18.02980	18.36490	18.36490		20.39	0.00	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	528.93970		0.52894	446.84530	0.44685	528.940	19.21	0.26	0.00	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	716.88530		0.71689	608.73370	0.60873	716.885	19.42	0.32	0.00	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	575.08860		0.57509	644.80250	0.64480	575.089	23.25	0.28	0.00	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	442.56900		0.44257	481.39450	0.48139	442.569	24.64	0.22	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.39930		18.39930	18.74140	18.74140		20.46	0.00	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			103.56909		103.56909	103.58160	103.58160			0.00	0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			100.81542		100.81542	100.83000	100.83000			0.00	0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.21961		100.21961	100.22504	100.22504			0.00	0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.29413		100.29413	100.30058	100.30058			0.00	0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.79948		100.79948	100.80771	100.80771			0.00	0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.31230		100.31230	100.32150	100.32150			0.00	0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			101.37480		101.37480	101.38669	101.38669			0.00	0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.91904		100.91904	100.93157	100.93157			0.00	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			469.14700		469.14700		468.70000	468.70000			0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future			477.93200		477.93200		477.48000	477.48000			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			540.13200		540.13200		539.35800	539.35800			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			550.24700		550.24700		549.46100	549.46100			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			489.95600		489.95600		489.22500	489.22500			0.00	0.00	0	510.00
ALBI	On 04/08/2016	Index Future			499.13100		499.13100		498.38900	498.38900			0.00	0.00	0	139.00
ALBI	On 03/11/2016	Index Future			508.78800		508.78800		508.04600	508.04600			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.46030		11.46030		11.56730	11.56730		15.94	0.00	21,579,744.90	1,883	13,947.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	0.03170		0.00003		0.07010	0.00007	0.032	32.59	0.00	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,060.57400		1.06057		1,167.99490	1.16799	1,060.574	24.92	1.00	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	2.39220		0.00239		2.35260	0.00235	2.392	20.91	0.02	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	135.89420		0.13589		225.12890	0.22513	135.894	16.30	0.60	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	129.64380		0.12964		217.96730	0.21797	129.644	16.23	0.58	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	0.97440		0.00097		2.56380	0.00256	0.974	27.59	0.01	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.61350		11.61350		11.72370	11.72370		16.27	0.00	0.00	0	2,944.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.78840		11.78840		11.90330	11.90330		16.11	0.00	0.00	0	875.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.95920		11.95920		12.07940	12.07940		16.24	0.00	13,310,589.60	1,113	130.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			12.11990		12.11990		12.24360	12.24360		16.38	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.55750		11.55750		11.63820	11.63820		21.98	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.76350		11.76350		11.84700	11.84700		17.08	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.99460		11.99460		12.08190	12.08190		16.65	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			15.43120		15.43120		15.76900	15.76900		21.30	0.00	0.00	0	6,657.00
CHF / R	On 13/06/2016	Foreign Exchange Future			15.77350		15.77350		16.12270	16.12270		20.17	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future			16.16570		16.16570		16.52820	16.52820		20.43	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.36570		2.36570		2.39440	2.39440		18.57	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.38820		2.38820		2.41760	2.41760		20.02	0.00	0.00	0	22,550.00
CNH / R	On 19/09/2016	Foreign Exchange Future			2.41590		2.41590		2.44630	2.44630		19.98	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.26740		2.26740		2.30790	2.30790		21.69	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.31510		2.31510		2.35670	2.35670		22.33	0.00	0.00	0	80.00
DKK / R	On 19/09/2016	Foreign Exchange Future			2.36930		2.36930		2.41280	2.41280		21.99	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			129.25192		129.25192		129.19232	129.19232			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
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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	10.81865		75.37676		10.84012	75.24402			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.91397		76.80375		10.93614	76.66873			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	11.00570		74.48174		11.02830	74.34605			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	10.95519		79.33485		10.97670	79.18486			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	489.03700		489.03700		488.33700	488.33700			0.00	4,890,370.00	1	477.00
GOVI	On 04/08/2016	GOVI	498.19500		498.19500		497.48500	497.48500			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	507.83400		507.83400		507.12400	507.12400			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	1.98570		1.98570		2.00780	2.00780		19.17	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.02150		2.02150		2.04420	2.04420		18.69	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.06020		2.06020		2.08360	2.08360		19.17	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.09620		2.09620		2.12080	2.12080		19.60	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.15000		2.15000		2.15000	2.15000			0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	123.57286		123.57286		123.58178	123.58178			0.00	44,486,229.60	360	4,606.00
I2025	On 04/08/2016	Bond Future	124.67027		124.67027		124.67945	124.67945			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	103.02061		103.02061		103.02782	103.02782			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	129.03988		129.03988		129.04874	129.04874			0.00	0.00	0	17,007.00
I2038	On 04/08/2016	Bond Future	130.08452		130.08452		130.09384	130.09384			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

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 05/05/2016	Bond Future	127.68124		127.68124		127.69001	127.69001			0.00	0.00	0	12,766.00
I2046	On 04/08/2016	Bond Future	130.10914		130.10914		130.11822	130.11822			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	135.98283		135.98283		135.99180	135.99180			0.00	0.00	0	14,916.00
I2050	On 04/08/2016	Bond Future	136.99950		136.99950		137.00884	137.00884			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	237.24400		237.24400		237.27700	237.27700			0.00	0.00	0	975.00
IGOV	On 04/08/2016	Index Future	241.70700		241.70700		241.74000	241.74000			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	246.40200		246.40200		246.44300	246.44300			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	643.38700		643.38700		643.39500	643.39500			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	655.32700		655.32700		655.33800	655.33800			0.00	0.00	0	157.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.12000		92.88000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.28000		92.72000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.39000		92.61000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.49000		92.51000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.61000		92.39000		7.63000	92.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.67000		92.33000		7.69000	92.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.78000		92.22000		7.80000	92.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	8.02000		91.98000		8.04000	91.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	8.16000		91.84000		8.18000	91.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.31000		91.69000		8.33000	91.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.42000		91.58000		8.44000	91.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.51000		91.49000		8.53000	91.47000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.15200		0.15200		0.15360	0.15360			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.15280		0.15280		0.15330	0.15330			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15170		0.15170		0.15320	0.15320			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.15090		0.15090		0.15260	0.15260			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.07750		0.07750		0.07830	0.07830			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.06840		0.06840		0.06770	0.06770			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06270		0.06270		0.06210	0.06210			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.05880		0.05880		0.05890	0.05890			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future	10.44350		10.44350		10.59170	10.59170		19.33	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.57430		10.57430		10.72550	10.72550		12.94	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.72710		10.72710		10.88220	10.88220		15.20	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.87760		10.87760		11.03740	11.03740		15.84	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
PULA / R	On 14/03/2016	Foreign Exchange Future			1.38160		1.38160		1.38370	1.38370			0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.39680		1.39680		1.39910	1.39910			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.41280		1.41280		1.41530	1.41530			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.42510		1.42510		1.42800	1.42800			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.43000		1.43000		1.43000	1.43000			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.09520		1.09520		1.10330	1.10330			0.00	0.00	0	352.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.09850		1.09850		1.10650	1.10650			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10260		1.10260		1.11060	1.11060			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.10700		1.10700		1.11490	1.11490			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.32746		111.81827		9.34871	111.66964		11.68	0.00	83,863,702.50	750	55,847.00
R186	On 05/05/2016	Bond Future	8.75	Call	649.05000		0.64905		654.76000	0.65476	649.050	11.52	0.22	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	4,797.75000		4.79775		4,952.09000	4.95209	4,797.750	11.52	0.78	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	4,237.00000		4.23700		4,388.97000	4.38897	4,237.000	11.55	0.73	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	1,838.84000		1.83884		1,822.32000	1.82232	1,838.840	11.68	0.47	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	781.56000		0.78156		860.97000	0.86097	781.560	12.04	0.24	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	734.12000		0.73412		810.79000	0.81079	734.120	12.06	0.23	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	632.48000		0.63248		702.86000	0.70286	632.480	12.10	0.20	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.39483		108.63130		9.41689	108.48022		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			294.70946		294.70946		294.73131	294.73131			0.00	0.00	0	2,226.00
R197	On 04/08/2016	Bond Future			293.81681		293.81681		293.83944	293.83944			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			240.80347		240.80347		240.82037	240.82037		9.10	0.00	0.00	0	43,261.00
R202	On 04/08/2016	Bond Future			241.93174		241.93174		241.94926	241.94926		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			9.20684		94.23959		9.22825	94.13801		9.19	0.00	0.00	0	9,781.00
R2023	On 04/08/2016	Bond Future			9.28244		96.02365		9.30487	95.92044		8.59	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.35612		93.93096		9.37915	93.82822		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			8.29030		101.18733		8.31430	101.15728		1.99	0.00	0.00	0	54,114.00
R203	On 04/08/2016	Bond Future			8.44605		103.10294		8.47551	103.07266		1.60	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.63229		100.90521		8.66748	100.87693		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

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
R2030	On 05/05/2016	Bond Future		9.70807	89.36958		9.72926	89.22551			0.00	0.00	0	17,366.00
R2030	On 04/08/2016	Bond Future		9.77803	87.05322		9.79991	86.90678			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		9.85240	88.14855		9.86848	88.03302		16.11	0.00	0.00	0	9,231.00
R2032	On 04/08/2016	Bond Future		9.92094	89.81738		9.93751	89.69998		15.39	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future		9.98363	87.37836		10.00041	87.26102		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		9.92938	92.79914		9.95048	92.63360			0.00	0.00	0	4,019.00
R2035	On 04/08/2016	Bond Future		9.99440	94.55592		10.01614	94.38756			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/05/2016	Bond Future		9.97185	89.51374		9.99299	89.34908		17.44	0.00	0.00	0	40,778.00
R2037	On 04/08/2016	Bond Future		10.04023	86.94964		10.06202	86.78211		17.50	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future		10.09810	88.61536		10.12025	88.44690		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		8.67355	101.52082		8.69617	101.46938		3.79	0.00	5,076,041.00	50	33,129.00
R204	On 04/08/2016	Bond Future		8.80000	99.40170		8.82515	99.34960		3.46	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		8.91929	101.30552		8.94628	101.25502		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		10.03191	93.16748		10.05305	92.99238		17.96	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future		10.10047	90.42198		10.12225	90.24389		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		10.02517	90.50222		10.04628	90.32618		18.61	0.00	0.00	0	20,243.00
R2044	On 04/08/2016	Bond Future		10.09107	87.83162		10.11281	87.65257		18.70	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		10.14686	89.51422		10.16897	89.33395		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		10.03135	89.47181		10.05238	89.29373		19.14	0.00	0.00	0	63,582.00
R2048	On 04/08/2016	Bond Future		10.09189	91.16563		10.11353	90.98448		18.33	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		10.14975	88.47273		10.17177	88.29034		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		8.89545	97.22125		8.91762	97.15506		5.34	0.00	0.00	0	42,093.00
R207	On 05/05/2016	Bond Future	7.56	Call	17.83000	0.01783	19.11000	0.01911	17.830	5.15	0.02	0.00	0	43.00
R207	On 04/08/2016	Bond Future		9.00649	95.41743		9.03043	95.35032		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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207/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			9.03802		91.83921		9.05980	91.75931		7.09	0.00	0.00	0	45,179.00
R208	On 04/08/2016	Bond Future			9.13031		93.57790		9.15341	93.49682		6.52	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.21525		91.96705		9.23919	91.88676		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
R209	On 05/05/2016	Bond Future			9.86152		69.44555		9.88257	69.30885		18.51	0.00	0.00	0	33,956.00
R209	On 05/05/2016	Bond Future	8.25	Call	28.71000		0.02871		31.70000	0.03170	28.710	18.02	0.02	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	339.98000		0.33998		349.11000	0.34911	339.980	18.14	0.14	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.92125		70.76025		9.94288	70.62124		17.75	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,295.85000		2.29585		2,269.04000	2.26904	2,295.850	17.68	0.42	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,740.82000		5.74082		5,670.21000	5.67021	5,740.820	18.48	0.72	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.97550		68.96463		9.99748	68.82471		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			181.33748		181.33748		181.25643	181.25643			0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future			184.78539		184.78539		184.70309	184.70309			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			137.51112		137.51112		137.54840	137.54840			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			138.38750		138.38750		138.42565	138.42565			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			143.22780		143.22780		143.23866	143.23866			0.00	0.00	0	3,833.00
R212	On 04/08/2016	Bond Future			144.04326		144.04326		144.05444	144.05444			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			9.74243		80.07671		9.76349	79.93904		15.95	0.00	0.00	0	48,117.00
R213	On 04/08/2016	Bond Future			9.80422		81.59269		9.82593	81.45261		15.25	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.86341		79.60413		9.88549	79.46342		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

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
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/05/2016	Bond Future	9.94940		69.69503		9.97039	69.55434		19.26	0.00	0.00	0	32,449.00
R214	On 04/08/2016	Bond Future	10.00686		71.01447		10.02843	70.87135		18.46	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	448.78000	0.44878	448.01000	0.44801	448.780	17.97	0.12	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,496.28000	1.49628	1,482.13000	1.48213	1,496.280	18.24	0.30	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,430.29000	4.43029	4,376.16000	4.37616	4,430.290	18.96	0.61	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,549.03000	8.54903	8,450.80000	8.45080	8,549.030	19.36	0.84	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future	10.06168		69.07697		10.08359	68.93294		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
RAIN	On 13/06/2016	Foreign Exchange Future	27,214.25000		27,214.25000		27,612.18000	27,612.18000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	27,736.23000		27,736.23000		28,148.00000	28,148.00000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	11.16550		11.16550		11.34270	11.34270		17.09	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.34000		11.34000		11.52120	11.52120		17.27	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	11.53500		11.53500		11.71950	11.71950		17.13	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	5.25960		5.25960		5.33780	5.33780		13.80	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.21820		5.21820		5.29640	5.29640		15.49	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	5.18060		5.18060		5.26230	5.26230		16.06	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.34940		1.34940		1.36200	1.36200			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.29460		1.29460		1.30430	1.30430			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.23600		1.23600		1.20110	1.20110			0.00	0.00	0	0.00
Total for Derivatives :												15,040,277,531.75	934,735	4732200.00
Grand Total:												15,040,277,531.75	934,735	4732200.00