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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/03/2016

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 08/03/2016	Any day expiry	15.40440	15.40440		15.41210	15.41210		21.00	0.00	38,511,000.00	2,500	0.00	
\$ / R	On 09/03/2016	Any day expiry	15.40740	15.40740		15.41210	15.41210		20.93	0.00	0.00	0	0.00	
\$ / R	On 09/03/2016	Any day expiry	15.54	Call	29.15280	0.02915	56.37620	0.05638	29.153	24.21	0.25	0.00	0	1,000.00
\$ / R	On 09/03/2016	Any day expiry	15.61	Call	18.65740	0.01866	42.44090	0.04244	18.657	25.85	0.17	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry	15.40740	15.40740		15.41490	15.41490		20.70	0.00	0.00	0	272.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.41600	15.41600		15.42360	15.42360		18.80	0.00	1,314,661,064.00	85,279	362,653.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.01740	0.00002	0.00580	0.00001	0.017	59.31	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.01800	0.00002	0.00580	0.00001	0.018	58.58	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.02060	0.00002	0.00560	0.00001	0.021	55.67	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.02100	0.00002	0.00560	0.00001	0.021	55.23	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.02210	0.00002	0.00550	0.00001	0.022	54.07	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.02270	0.00002	0.00540	0.00001	0.023	53.48	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.02350	0.00002	0.00530	0.00001	0.024	52.76	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.02520	0.00003	0.00510	0.00001	0.025	51.16	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.02770	0.00003	0.00480	0.00000	0.028	48.97	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	2,866.03610	2.86604	2,873.60870	2.87361	2,866.036	45.00	1.00	0.00	0	12,000.00

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	12.74	Put	0.04350	0.00004	0.01410	0.00001	0.043	42.42	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	2,616.04630	2.61605	2,623.61640	2.62362	2,616.046	41.61	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	0.05400	0.00005	0.02430	0.00002	0.054	39.57	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	0.06330	0.00006	0.03620	0.00004	0.063	37.54	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,216.07070	2.21607	2,223.64760	2.22365	2,216.071	36.18	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	0.07560	0.00008	0.05620	0.00006	0.076	35.37	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	1,916.10060	1.91610	1,923.71140	1.92371	1,916.101	32.11	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,866.10710	1.86611	1,873.72900	1.87373	1,866.107	31.43	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	0.14000	0.00014	0.23580	0.00024	0.140	28.72	0.00	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,656.14190	1.65614	1,663.84320	1.66384	1,656.142	28.58	1.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,476.26030	1.47626	1,484.02250	1.48402	1,476.260	26.93	1.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	0.27440	0.00027	0.43560	0.00044	0.274	26.88	0.00	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,416.35690	1.41636	1,424.10820	1.42411	1,416.357	26.65	1.00	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,316.59980	1.31660	1,324.29630	1.32430	1,316.600	26.18	1.00	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	0.99860	0.00100	0.96310	0.00096	0.999	25.71	0.01	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,207.05020	1.20705	1,214.59540	1.21460	1,207.050	25.66	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	1.34940	0.00135	1.17570	0.00118	1.349	25.42	0.01	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,107.72910	1.10773	1,114.99210	1.11499	1,107.729	25.19	0.99	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	920.32100	0.92032	926.31070	0.92631	920.321	24.29	0.98	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	4.32100	0.00432	2.71070	0.00271	4.321	24.29	0.02	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	832.56170	0.83256	837.36840	0.83737	832.562	23.87	0.97	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	726.58200	0.72658	730.01790	0.73002	726.582	23.27	0.95	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	10.58200	0.01058	6.41790	0.00642	10.582	23.27	0.05	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	678.97470	0.67897	682.22980	0.68223	678.975	22.95	0.94	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Put	12.97470	0.01297	8.62980	0.00863	12.975	22.95	0.06	0.00	0	300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	15.87650	0.01588	11.47060	0.01147	15.877	22.63	0.08	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	34.73470	0.03473	31.99520	0.03200	34.735	21.35	0.16	0.00	0	41,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	36.07800	0.03608	33.52470	0.03352	36.078	21.29	0.16	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	40.39730	0.04040	38.46900	0.03847	40.397	21.10	0.18	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.13	Put	56.28710	0.05629	56.83130	0.05683	56.287	20.52	0.23	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	288.23270	0.28823	298.86050	0.29886	288.233	20.08	0.71	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	237.92250	0.23792	251.38430	0.25138	237.923	19.63	0.65	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	167.95480	0.16795	178.26200	0.17826	167.955	19.05	0.53	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.50	Call	114.20630	0.11421	130.95760	0.13096	114.206	19.29	0.42	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.50	Put	198.20630	0.19821	207.35760	0.20736	198.206	19.29	0.58	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	93.69790	0.09370	108.87620	0.10888	93.698	19.59	0.36	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	90.59770	0.09060	105.50050	0.10550	90.598	19.64	0.35	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	84.65580	0.08466	98.99910	0.09900	84.656	19.74	0.33	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	81.81100	0.08181	95.87180	0.09587	81.811	19.79	0.32	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.70	Put	341.60100	0.34160	345.20770	0.34521	341.601	20.28	0.75	0.00	0	16,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	48.06060	0.04806	57.88660	0.05789	48.061	20.53	0.21	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	33.13830	0.03314	40.44040	0.04044	33.138	21.02	0.15	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	467.13830	0.46714	466.84040	0.46684	467.138	21.02	0.85	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	18.61050	0.01861	22.93030	0.02293	18.610	21.76	0.09	0.00	0	750.00

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\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	602.61050	0.60261	599.33030	0.59933	602.611	21.76	0.91	0.00	0	502.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	8.92030	0.00892	10.95160	0.01095	8.920	23.01	0.05	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	6.11140	0.00611	7.49950	0.00750	6.111	24.43	0.03	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	1,038.63590	1.03864	1,032.07040	1.03207	1,038.636	25.54	0.98	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	4.11270	0.00411	5.01950	0.00502	4.113	26.04	0.02	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	3.66180	0.00366	4.45750	0.00446	3.662	26.55	0.02	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	2.38170	0.00238	2.85950	0.00286	2.382	28.57	0.01	0.00	0	35,701.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	1,336.38170	1.33638	1,329.25950	1.32926	1,336.382	28.57	0.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	1,435.95860	1.43596	1,428.73150	1.42873	1,435.959	29.58	0.99	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	1,485.78430	1.48578	1,478.51430	1.47851	1,485.784	30.09	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Call	1.39480	0.00139	1.64620	0.00165	1.395	30.85	0.01	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	1,585.39480	1.58539	1,578.04620	1.57805	1,585.395	30.85	0.99	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	0.80470	0.00080	0.95090	0.00095	0.805	31.79	0.00	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	0.40700	0.00041	0.47990	0.00048	0.407	32.99	0.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	0.04390	0.00004	0.05000	0.00005	0.044	37.31	0.00	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			15.41890	15.41890	15.42640	15.42640		19.06	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			15.42180	15.42180	15.42930	15.42930		19.33	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	0.18640	0.00019	0.23460	0.00023	0.186	31.70	0.00	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	799.06260	0.79906	805.59610	0.80560	799.063	20.32	0.96	0.00	0	17,991.00
\$ / R	On 17/03/2016	Any day expiry			15.42470	15.42470	15.43230	15.43230		19.51	0.00	0.00	0	0.00
\$ / R	On 17/03/2016	Any day expiry	15.74	Call	79.26230	0.07926	89.00160	0.08900	79.262	20.32	0.27	0.00	0	2,500.00
\$ / R	On 18/03/2016	Any day expiry			15.42760	15.42760	15.43520	15.43520		19.77	0.00	0.00	0	0.00
\$ / R	On 18/03/2016	Any day expiry	15.69	Call	103.36280	0.10336	115.21120	0.11521	103.363	20.33	0.31	0.00	0	2,500.00
\$ / R	On 22/03/2016	Any day expiry			15.43950	15.43950	15.47100	15.47100		19.17	0.00	0.00	0	0.00
\$ / R	On 22/03/2016	Any day expiry	15.47	Call	217.14540	0.21715	0.00000	0.00000	217.145	19.22	0.49	37,640,943.00	5,000	2,500.00
\$ / R	On 23/03/2016	Any day expiry			15.44250	15.44250	15.45000	15.45000		19.28	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	1.93720	0.00194	2.03090	0.00203	1.937	24.95	0.01	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	540.91360	0.54091	553.23430	0.55323	540.914	18.87	0.80	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			15.46030	15.46030	15.46780	15.46780		18.99	0.00	0.00	0	140.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.00120	0.00000	0.03030	0.00003	0.001	25.91	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	1.82180	0.00182	1.53260	0.00153	1.822	23.00	0.01	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	394.51240	0.39451	406.53560	0.40654	394.512	18.84	0.63	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	116.94850	0.11695	126.17310	0.12617	116.949	20.20	0.26	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry			15.46620	15.46620	15.47370	15.47370		19.16	0.00	0.00	0	485.00
\$ / R	On 04/04/2016	Any day expiry			15.47810	15.47810	15.48550	15.48550		19.11	0.00	0.00	0	120.00
\$ / R	On 05/04/2016	Any day expiry			15.48100	15.48100	15.48850	15.48850		19.18	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	186.69540	0.18670	196.43340	0.19643	186.695	20.04	0.34	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			15.48400	15.48400	15.49140	15.49140		19.25	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry			15.48700	15.48700	15.49440	15.49440		19.30	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	118.81830	0.11882	126.58360	0.12658	118.818	20.98	0.23	0.00	0	5,000.00
\$ / R	On 11/04/2016	Any day expiry			15.49890	15.49890	15.50620	15.50620		19.11	0.00	0.00	0	100.00
\$ / R	On 14/04/2016	Any day expiry			15.50790	15.50790	15.47800	15.47800		19.20	0.00	0.00	0	0.00
\$ / R	On 15/04/2016	Any day expiry			15.51090	15.51090	15.51830	15.51830		19.23	0.00	3,296,814.00	213	2,267.00
\$ / R	On 18/04/2016	Any day expiry			15.51990	15.51990	15.52730	15.52730		19.05	0.00	0.00	0	0.00

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\$ / R	On 18/04/2016	Any day expiry	13.97	Put	15.76920	0.01577	16.24070	0.01624	15.769	18.27	0.04	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	444.37130	0.44437	455.36700	0.45537	444.371	18.97	0.55	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	57.17740	0.05718	61.90360	0.06190	57.177	22.36	0.11	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			15.52590	15.52590	15.53330	15.53330		19.19	0.00	0.00	0	700.00
\$ / R	On 25/04/2016	Any day expiry			15.54100	15.54100	15.54840	15.54840		19.08	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	105.49430	0.10549	112.23090	0.11223	105.494	21.63	0.17	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			15.54400	15.54400	15.55140	15.55140		19.10	0.00	0.00	0	180.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	0.39240	0.00039	0.38600	0.00039	0.392	24.67	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	10.84210	0.01084	10.69470	0.01069	10.842	19.95	0.02	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	385.08590	0.38509	395.61610	0.39562	385.086	19.33	0.47	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	195.83430	0.19583	205.13100	0.20513	195.834	20.61	0.28	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	125.17770	0.12518	132.59920	0.13260	125.178	21.40	0.19	0.00	0	10,000.00
\$ / R	On 28/04/2016	Any day expiry			15.55000	15.55000	15.55740	15.55740		19.10	0.00	0.00	0	62.00
\$ / R	On 29/04/2016	Any day expiry			15.55300	15.55300	15.56040	15.56040		19.12	0.00	0.00	0	800.00
\$ / R	On 04/05/2016	Any day expiry			15.56810	15.56810	15.57550	15.57550		18.99	0.00	0.00	0	370.00
\$ / R	On 10/05/2016	Any day expiry			15.58620	15.58620	15.59350	15.59350		19.03	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	68.36920	0.06837	68.00440	0.06800	68.369	18.15	0.12	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	526.87170	0.52687	537.59870	0.53760	526.872	18.94	0.54	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			15.59520	15.59520	15.60250	15.60250		19.09	0.00	0.00	0	550.00
\$ / R	On 16/05/2016	Any day expiry			15.60420	15.60420	15.61150	15.61150		19.00	0.00	0.00	0	100.00
\$ / R	On 17/05/2016	Any day expiry			15.60730	15.60730	15.61450	15.61450		19.02	0.00	0.00	0	100.00
\$ / R	On 19/05/2016	Any day expiry			15.61330	15.61330	15.62050	15.62050		19.05	0.00	0.00	0	0.00
\$ / R	On 19/05/2016	Any day expiry	15.70	Call	491.21660	0.49122	503.04830	0.50305	491.217	19.24	0.49	0.00	0	5,000.00
\$ / R	On 20/05/2016	Any day expiry			15.61630	15.61630	15.48570	15.48570		19.07	0.00	72,782,790.00	4,700	4,700.00
\$ / R	On 23/05/2016	Any day expiry			15.62530	15.62530	15.63250	15.63250		18.99	0.00	0.00	0	0.00
\$ / R	On 23/05/2016	Any day expiry	15.36	Call	671.67090	0.67167	682.52620	0.68253	671.671	18.74	0.60	0.00	0	5,000.00
\$ / R	On 27/05/2016	Any day expiry			15.63740	15.63740	15.64450	15.64450		19.13	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	2.69290	0.00269	2.48650	0.00249	2.693	23.71	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	29.07340	0.02907	28.16330	0.02816	29.073	19.36	0.05	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	378.62460	0.37862	390.90320	0.39090	378.625	19.99	0.39	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	239.72170	0.23972	250.47490	0.25047	239.722	21.03	0.27	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			15.64950	15.64950	15.65640	15.65640		19.03	0.00	0.00	0	338.00
\$ / R	On 06/06/2016	Any day expiry			15.66750	15.66750	15.67440	15.67440		19.01	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	5.08670	0.00509	4.50590	0.00451	5.087	21.68	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	694.13920	0.69414	706.08710	0.70609	694.139	18.79	0.58	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.67360	15.67360	15.68040	15.68040		19.04	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	171.49720	0.17150	173.28970	0.17329	171.497	18.13	0.20	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	554.79410	0.55479	567.96520	0.56797	554.794	19.26	0.49	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.67660	15.67660	15.68340	15.68340		19.06	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.68880	15.68880	15.69570	15.69570		19.11	0.00	1,511,066,772.00	96,315	601,932.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	5.34540	0.00535	4.85360	0.00485	5.345	21.36	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	14.52120	0.01452	13.85670	0.01386	14.521	19.56	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	16.86180	0.01686	16.13650	0.01614	16.862	19.45	0.03	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	23.30790	0.02331	22.43780	0.02244	23.308	19.20	0.04	0.00	0	700.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,225.87970	2.22588	2,231.67560	2.23168	2,225.880	18.83	0.94	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	37.07970	0.03708	35.97560	0.03598	37.080	18.83	0.06	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	38.78780	0.03879	37.65950	0.03766	38.788	18.80	0.06	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	100.61040	0.10061	101.46180	0.10146	100.610	18.04	0.13	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	108.66000	0.10866	109.57210	0.10957	108.660	18.05	0.14	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	156.38470	0.15638	157.61580	0.15762	156.385	18.11	0.19	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.75	Put	217.87330	0.21787	219.43270	0.21943	217.873	18.16	0.24	0.00	0	47,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	246.67610	0.24668	249.57460	0.24957	246.676	18.18	0.26	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,031.11040	1.03111	1,042.27690	1.04228	1,031.110	18.23	0.72	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	286.39590	0.28640	290.74200	0.29074	286.396	18.28	0.29	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	986.05380	0.98605	997.35850	0.99736	986.054	18.31	0.70	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	297.25380	0.29725	301.65850	0.30166	297.254	18.31	0.30	0.00	0	15,940.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	531.39470	0.53139	544.90760	0.54491	531.395	19.45	0.47	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.93	Put	761.52950	0.76153	768.10080	0.76810	761.529	19.50	0.54	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	495.33870	0.49534	508.70290	0.50870	495.339	19.62	0.44	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	806.53870	0.80654	813.00290	0.81300	806.539	19.62	0.56	0.00	0	41,005.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	461.58400	0.46158	474.76690	0.47477	461.584	19.79	0.42	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	420.95440	0.42095	433.86940	0.43387	420.954	20.01	0.39	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	983.28090	0.98328	989.22420	0.98922	983.281	20.06	0.62	0.00	0	5,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,158.54970	1.15855	1,164.22740	1.16423	1,158.550	20.47	0.66	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	340.10970	0.34011	352.59130	0.35259	340.110	20.52	0.33	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,273.85940	1.27386	1,279.05230	1.27905	1,273.859	20.74	0.69	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	257.17240	0.25717	268.31260	0.26831	257.172	21.26	0.26	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	253.62590	0.25363	264.69700	0.26470	253.626	21.29	0.26	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	244.98460	0.24498	255.88390	0.25588	244.985	21.38	0.25	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.05	Call	236.65830	0.23666	247.38040	0.24738	236.658	21.48	0.24	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	235.02910	0.23503	245.71780	0.24572	235.029	21.49	0.24	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	230.21540	0.23022	240.79890	0.24080	230.215	21.55	0.24	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	121.78820	0.12179	128.85580	0.12886	121.788	23.02	0.14	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	116.06440	0.11606	122.93280	0.12293	116.064	23.13	0.13	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	108.38950	0.10839	114.98100	0.11498	108.390	23.29	0.12	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	81.20990	0.08121	86.71050	0.08671	81.210	23.97	0.09	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry			15.72270	15.72270	15.72950	15.72950		19.20	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	385.64350	0.38564	387.14930	0.38715	385.643	18.61	0.34	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	359.27400	0.35927	371.96000	0.37196	359.274	20.74	0.33	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.73500	15.73500	15.74180	15.74180		19.24	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	4.86430	0.00486	4.44160	0.00444	4.864	21.89	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	44.49740	0.04450	43.78860	0.04379	44.497	18.52	0.06	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	378.64790	0.37865	390.89260	0.39089	378.648	20.67	0.34	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	290.50020	0.29050	301.69540	0.30170	290.500	21.40	0.27	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			15.82110	15.82110	15.82790	15.82790		19.37	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,270.78690	1.27079	1,276.36280	1.27636	1,270.787	20.58	0.62	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	209.00130	0.20900	217.35910	0.21736	209.001	23.00	0.18	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.82420	15.82420	15.83090	15.83090		19.38	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	7.13520	0.00714	6.41660	0.00642	7.135	20.83	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	57.15880	0.05716	56.47330	0.05647	57.159	17.99	0.07	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	373.95360	0.37395	385.27170	0.38527	373.954	21.48	0.30	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	315.99760	0.31600	326.08910	0.32609	315.998	22.00	0.26	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.87040	15.87040	15.87710	15.87710		19.45	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	14.02740	0.01403	12.30660	0.01231	14.027	17.16	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	966.74200	0.96674	976.79360	0.97679	966.742	19.04	0.60	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.88270	15.88270	15.88940	15.88940		19.43	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			15.88880	15.88880	15.89550	15.89550		19.51	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	794.84570	0.79485	799.28210	0.79928	794.846	19.44	0.46	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	393.10280	0.39310	404.58060	0.40458	393.103	21.82	0.29	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			15.91650	15.91650	15.92320	15.92320		19.53	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	8.91930	0.00892	8.10160	0.00810	8.919	19.82	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	67.33050	0.06733	64.59890	0.06460	67.331	17.46	0.08	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	365.23200	0.36523	376.33880	0.37634	365.232	22.22	0.27	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	327.76930	0.32777	338.22820	0.33823	327.769	22.52	0.24	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.95040	15.95040	15.95700	15.95700		19.54	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.95650	15.95650	15.96310	15.96310		19.55	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	106.57130	0.10657	103.88860	0.10389	106.571	17.46	0.11	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	480.47580	0.48048	492.60250	0.49260	480.476	21.56	0.33	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			15.95960	15.95960	15.96620	15.96620		19.57	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.97200	15.97200	15.97890	15.97890		19.03	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	407.00560	0.40701	407.55430	0.40755	407.006	18.46	0.29	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	273.75940	0.27376	280.54190	0.28054	273.759	23.48	0.20	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.97830	15.97830	15.98530	15.98530		19.64	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.99100	15.99100	15.99800	15.99800		19.62	0.00	26,017,357.00	1,627	158,121.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	45.99230	0.04599	47.79500	0.04779	45.992	16.64	0.05	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	273.71070	0.27371	273.16060	0.27316	273.711	18.25	0.21	0.00	0	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	725.43530	0.72544	737.24780	0.73725	725.435	20.34	0.44	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	475.02050	0.47502	486.84630	0.48685	475.021	21.82	0.31	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	436.63220	0.43663	448.12860	0.44813	436.632	22.10	0.29	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	212.87580	0.21288	220.27390	0.22027	212.876	24.70	0.15	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.01950	16.01950	16.02650	16.02650		19.66	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	12.09690	0.01210	12.43000	0.01243	12.097	19.29	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	79.07700	0.07908	80.95200	0.08095	79.077	17.12	0.08	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	370.87120	0.37087	381.19180	0.38119	370.871	22.77	0.25	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	347.79770	0.34780	357.63560	0.35764	347.798	22.98	0.23	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.10820	16.10820	16.11550	16.11550		19.82	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	16.10040	0.01610	15.19910	0.01520	16.100	19.16	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	96.30260	0.09630	96.20300	0.09620	96.303	17.30	0.09	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	371.71260	0.37171	380.68650	0.38069	371.713	23.30	0.23	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	361.35290	0.36135	370.16150	0.37016	361.353	23.40	0.23	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.21270	16.21270	16.22020	16.22020		19.93	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	18.41860	0.01842	17.17890	0.01718	18.419	18.61	0.02	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	111.21080	0.11121	110.62940	0.11063	111.211	17.27	0.09	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	374.36960	0.37437	382.22950	0.38223	374.370	23.91	0.22	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.26370	16.26370	16.27140	16.27140		19.99	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.28020	16.28020	16.28770	16.28770		20.04	0.00	5,860,872.00	360	29,093.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	19.07560	0.01908	18.00060	0.01800	19.076	18.21	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	78.90740	0.07891	78.92410	0.07892	78.907	16.75	0.07	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	95.61910	0.09562	95.48300	0.09548	95.619	16.94	0.08	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	117.84970	0.11785	117.49580	0.11750	117.850	17.16	0.10	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	392.74760	0.39275	390.28470	0.39028	392.748	18.56	0.23	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	483.19790	0.48320	481.04520	0.48105	483.198	18.66	0.27	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	507.70650	0.50771	505.64610	0.50565	507.707	18.69	0.28	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	514.85290	0.51485	512.81140	0.51281	514.853	18.70	0.28	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	589.73470	0.58973	587.98600	0.58799	589.735	18.77	0.31	70,530,839.82	13,970	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	594.03480	0.59403	592.30790	0.59231	594.035	18.79	0.31	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,559.19200	1.55919	1,565.43690	1.56544	1,559.192	19.00	0.66	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	726.16820	0.72617	725.17780	0.72518	726.168	19.12	0.35	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	760.18360	0.76018	759.38460	0.75938	760.184	19.20	0.36	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	877.59560	0.87760	877.43740	0.87744	877.596	19.46	0.40	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	986.50980	0.98651	986.92650	0.98693	986.510	19.69	0.43	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,101.49260	1.10149	1,102.48950	1.10249	1,101.493	19.92	0.45	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,266.11410	1.26611	1,267.74650	1.26775	1,266.114	20.24	0.49	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,304.09020	1.30409	1,305.84560	1.30585	1,304.090	20.31	0.50	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,407.67100	1.40767	1,409.73520	1.40974	1,407.671	20.50	0.52	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	717.57470	0.71757	727.84950	0.72785	717.575	21.77	0.37	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	637.87850	0.63788	647.60350	0.64760	637.878	22.23	0.33	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	565.34830	0.56535	574.48430	0.57448	565.348	22.72	0.30	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	495.60700	0.49561	504.09700	0.50410	495.607	23.27	0.27	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	482.73700	0.48274	491.09450	0.49109	482.737	23.38	0.26	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	479.93410	0.47993	488.26650	0.48827	479.934	23.40	0.26	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	459.60140	0.45960	467.71930	0.46772	459.601	23.59	0.25	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	447.91690	0.44792	455.90770	0.45591	447.917	23.74	0.24	27,811,773.56	6,985	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	405.84480	0.40584	413.34960	0.41335	405.845	24.55	0.22	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	401.61770	0.40162	409.07540	0.40908	401.618	24.64	0.22	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	396.66250	0.39666	404.05590	0.40406	396.663	24.75	0.22	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	385.53960	0.38554	392.79730	0.39280	385.540	25.00	0.21	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	375.74750	0.37575	382.88210	0.38288	375.748	25.23	0.20	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	369.96420	0.36996	377.02170	0.37702	369.964	25.37	0.20	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	360.26990	0.36027	367.19770	0.36720	360.270	25.63	0.20	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	356.27120	0.35627	363.14580	0.36315	356.271	25.73	0.19	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	317.55860	0.31756	323.92640	0.32393	317.559	26.52	0.17	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	305.88570	0.30589	312.11800	0.31212	305.886	26.52	0.17	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	279.45320	0.27945	285.36530	0.28537	279.453	26.52	0.16	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	273.18060	0.27318	279.01390	0.27901	273.181	26.52	0.15	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.55510	16.55510	16.55700	16.55700		20.28	0.00	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	862.94790		0.86295		864.84910	0.86485	862.948	19.24	0.36	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	883.29260		0.88329		885.23230	0.88523	883.293	19.29	0.36	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,468.26200		1.46826	1,471.42800	1.47143	1,468.262	20.50	0.48	0.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	701.05030		0.70105	707.53350	0.70753	701.050	23.08	0.32	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	639.80560		0.63981	645.88440	0.64588	639.806	23.52	0.29	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	445.13730		0.44514	449.44020	0.44944	445.137	26.52	0.20	0.00	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.78270		16.78270	16.78720		16.78720	20.86	0.00	0.00	0.00	0	0.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.99410		16.99410	17.00110		17.00110	21.18	0.00	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.41600		15.41600	15.42360		15.42360	18.80	0.00	0.00	770,800.00	50	858.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.68880		15.68880	15.69570		15.69570	19.11	0.00	0.00	78,444.00	5	562.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.99100		15.99100	15.99800		15.99800	19.62	0.00	0.00	143,919.00	9	132.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.28020		16.28020	16.28770		16.28770	20.04	0.00	0.00	0.00	0	20.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.55510		16.55510	16.55700		16.55700	20.28	0.00	0.00	0.00	0	0.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.87230		21.87230	21.84770		21.84770	20.58	0.00	0.00	4,921,267.50	225	26,768.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	9.61850		0.00962	9.88870	0.00989	9.619	23.15	0.04	0.00	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	21.50	Put	96.16780		0.09617	120.41220	0.12041	96.168	21.39	0.26	0.00	0.00	0	12,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	1,285.34390		1.28534	1,314.13620	1.31414	1,285.344	23.42	0.97	0.00	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	2.19430		0.00219	3.38940	0.00339	2.194	29.24	0.01	0.00	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	0.11930		0.00012	0.18790	0.00019	0.119	34.16	0.00	0.00	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry			22.00970		22.00970	21.98460		21.98460	21.95	0.00	0.00	792,000.00	36	121.00
£ / R	On 28/04/2016	Any day expiry			22.06590		22.06590	22.04080		22.04080	21.84	0.00	0.00	0.00	0	157.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.26700		22.26700	22.24080		22.24080	21.72	0.00	0.00	467,607.00	21	34,117.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	376.46170		0.37646	387.06270	0.38706	376.462	23.19	0.25	0.00	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	118.27210		0.11827	124.30460	0.12430	118.272	24.52	0.09	0.00	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			22.66260		22.66260	22.63590		22.63590	22.19	0.00	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	749.10960		0.74911	768.42270	0.76842	749.110	21.87	0.31	0.00	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	520.79980		0.52080	528.64940	0.52865	520.800	24.03	0.25	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.71430		22.71430	22.68830		22.68830	21.98	0.00	0.00	0.00	0	1,478.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.14890		23.14890	23.12350		23.12350	20.96	0.00	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	196.89340		0.19689	204.40260	0.20440	196.893	20.88	0.09	0.00	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,632.20360		1.63220	1,663.51480	1.66351	1,632.204	20.90	0.45	0.00	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	684.28610		0.68429	695.53800	0.69554	684.286	23.20	0.26	0.00	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			23.56760		23.56760	23.53480		23.53480	20.48	0.00	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.13668		0.13668	0.13581		0.13581	27.30	0.00	0.00	0.00	0	4,704.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13949		0.13949	0.13860		0.13860	21.12	0.00	0.00	0.00	0	5,474.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14274		0.14274	0.14184		0.14184	20.59	0.00	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14594		0.14594	0.14503		0.14503	20.51	0.00	0.00	0.00	0	170.00
€ / R	On 14/03/2016	Foreign Exchange Future			17.02090		17.02090	16.89240		16.89240	22.15	0.00	0.00	26,416,436.80	1,552	58,377.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.02050		0.00002	0.01180	0.00001	0.020	55.01	0.00	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.02170		0.00002	0.01180	0.00001	0.022	52.93	0.00	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	13.85	Put	0.04110	0.00004		0.03110	0.00003	0.041	45.19	0.00	0.00	0	12,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	0.06020	0.00006		0.05170	0.00005	0.060	43.62	0.00	0.00	0	17,534.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	0.21090	0.00021		0.26430	0.00026	0.211	38.64	0.00	0.00	0	15,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,121.32380	2.12132		1,993.03200	1.99303	2,121.324	36.02	1.00	0.00	0	24,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	0.42380	0.00042		0.63200	0.00063	0.424	36.02	0.00	0.00	0	33,200.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	0.48920	0.00049		0.75320	0.00075	0.489	35.49	0.00	0.00	0	15,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,652.23030	1.65223		1,524.54950	1.52455	1,652.230	31.85	0.99	0.00	0	25,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	1.33030	0.00133		2.14950	0.00215	1.330	31.85	0.01	0.00	0	25,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,076.58520	1.07659		950.52170	0.95052	1,076.585	26.27	0.97	0.00	0	26,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,027.41040	1.02741		901.62970	0.90163	1,027.410	25.79	0.97	0.00	0	650.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	880.77840	0.88078		759.56790	0.75957	880.778	24.35	0.96	0.00	0	24,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	739.30340	0.73930		625.62330	0.62562	739.303	23.96	0.92	0.00	0	36,640.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	260.77890	0.26078		214.50520	0.21451	260.779	22.41	0.60	0.00	0	19,500.00	
€ / R	On 22/03/2016	Any day expiry			17.04940	17.04940		16.92060	16.92060		21.34	0.00	0.00	0	293.00	
€ / R	On 24/03/2016	Any day expiry			17.05650	17.05650		16.92760	16.92760		21.41	0.00	0.00	0	0.00	
€ / R	On 15/04/2016	Any day expiry			17.14290	17.14290		17.01370	17.01370		20.51	0.00	0.00	0	11.00	
€ / R	On 26/04/2016	Any day expiry			17.18540	17.18540		17.05590	17.05590		20.09	0.00	0.00	0	25.00	
€ / R	On 28/04/2016	Any day expiry			17.19300	17.19300		17.06360	17.06360		20.12	0.00	0.00	0	1.00	
€ / R	On 29/04/2016	Any day expiry			17.19690	17.19690		17.06740	17.06740		20.13	0.00	0.00	0	0.00	
€ / R	On 25/05/2016	Any day expiry			17.29780	17.29780		17.16740	17.16740		19.90	0.00	0.00	0	74.00	
€ / R	On 27/05/2016	Any day expiry			17.30560	17.30560		17.17510	17.17510		19.92	0.00	0.00	0	0.00	
€ / R	On 13/06/2016	Foreign Exchange Future			17.37220	17.37220		17.24130	17.24130		19.82	0.00	38,740,006.00	2,230	43,537.00	
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	21.49260	0.02149		24.15330	0.02415	21.493	21.14	0.03	0.00	0	6,000.00	
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,589.16330	1.58916		1,492.45580	1.49246	1,589.163	19.12	0.82	0.00	0	6,000.00	
€ / R	On 19/09/2016	Foreign Exchange Future			17.77230	17.77230		17.63930	17.63930		20.14	0.00	0.00	0	7,218.00	
€ / R	On 19/12/2016	Foreign Exchange Future			18.16360	18.16360		18.02980	18.02980		20.28	0.00	0.00	0	4,500.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	490.91290	0.49091		528.93970	0.52894	490.913	19.16	0.25	0.00	0	2,912.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	667.49390	0.66749		716.88530	0.71689	667.494	19.33	0.31	0.00	0	2,961.00	
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	595.13990	0.59514		575.08860	0.57509	595.140	22.96	0.29	0.00	0	2,912.00	
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	449.28280	0.44928		442.56900	0.44257	449.283	24.21	0.22	0.00	0	2,961.00	
€ / R	On 13/03/2017	Foreign Exchange Future			18.53940	18.53940		18.39930	18.39930		20.42	0.00	0.00	0	0.00	
10Y STND	On 17/12/2025	Interest Rate Swap			103.51932	103.51932		103.56909	103.56909			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			100.77141	100.77141		100.81542	100.81542			0.00	0.00	0	0.00	
1Y STND	On 19/12/2016	Interest Rate Swap			100.20363	100.20363		100.21961	100.21961			0.00	0.00	0	0.00	
1Y STND	On 16/03/2017	Interest Rate Swap			100.27640	100.27640		100.29413	100.29413			0.00	0.00	0	0.00	
2Y STND	On 18/12/2017	Interest Rate Swap			100.76543	100.76543		100.79948	100.79948			0.00	0.00	0	0.00	
2Y STND	On 16/03/2018	Interest Rate Swap			100.26434	100.26434		100.31230	100.31230			0.00	0.00	0	0.00	
5Y STND	On 17/12/2020	Interest Rate Swap			101.32668	101.32668		101.37480	101.37480			0.00	0.00	0	0.00	
5Y STND	On 16/03/2021	Interest Rate Swap			100.86532	100.86532		100.91904	100.91904			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			469.04400		469.04400		469.14700	469.14700			0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future			477.82700		477.82700		477.93200	477.93200			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			539.81400		539.81400		540.13200	540.13200			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			549.92200		549.92200		550.24700	550.24700			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			489.39500		489.39500		489.95600	489.95600			0.00	0.00	0	510.00
ALBI	On 04/08/2016	Index Future			498.55900		498.55900		499.13100	499.13100			0.00	0.00	0	139.00
ALBI	On 03/11/2016	Index Future			508.19900		508.19900		508.78800	508.78800			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.47670		11.47670		11.46030	11.46030		16.09	0.00	2,410,107.00	210	13,737.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	0.04490		0.00004		0.03170	0.00003	0.045	36.37	0.00	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,076.86790		1.07687	1,060.57400	1.06057	1,076.868	26.07	26.07	1.00	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	2.11120		0.00211	2.39220	0.00239	2.111	22.61	22.61	0.02	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	142.69620		0.14270	135.89420	0.13589	142.696	17.04	17.04	0.62	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	136.07210		0.13607	129.64380	0.12964	136.072	16.94	16.94	0.61	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	0.54340		0.00054	0.97440	0.00097	0.543	27.56	27.56	0.00	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.63100		11.63100	11.61350	11.61350	11.63100		16.24	0.00	3,605,610.00	310	2,944.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.80630		11.80630	11.78840	11.78840	11.80630		16.08	0.00	0.00	0	875.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.97680		11.97680	11.95920	11.95920	11.97680		16.26	0.00	0.00	0	130.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			12.14170		12.14170	12.11990	12.11990	12.14170		16.44	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.52690		11.52690	11.55750	11.55750	11.52690		22.34	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.73290		11.73290	11.76350	11.76350	11.73290		17.04	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.96300		11.96300	11.99460	11.99460	11.96300		16.58	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			15.52230		15.52230	15.43120	15.43120	15.52230		20.47	0.00	0.00	0	6,657.00
CHF / R	On 13/06/2016	Foreign Exchange Future			15.86650		15.86650	15.77350	15.77350	15.86650		19.95	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future			16.25980		16.25980	16.16570	16.16570	16.25980		20.19	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.36800		2.36800	2.36570	2.36570	2.36800		18.88	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.39150		2.39150	2.38820	2.38820	2.39150		19.90	0.00	0.00	0	22,550.00
CNH / R	On 19/09/2016	Foreign Exchange Future			2.41970		2.41970	2.41590	2.41590	2.41970		19.95	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.28410		2.28410	2.26740	2.26740	2.28410		21.65	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.33240		2.33240	2.31510	2.31510	2.33240		22.35	0.00	0.00	0	80.00
DKK / R	On 19/09/2016	Foreign Exchange Future			2.38700		2.38700	2.36930	2.36930	2.38700		22.01	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			129.24466		129.24466		129.25192	129.25192			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	10.83799		75.25717		10.81865	75.37676			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.93398		76.68187		10.91397	76.80375			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	11.02653		74.35667		11.00570	74.48174			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	10.98478		79.12864		10.95519	79.33485			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	488.53600		488.53600		489.03700	489.03700			0.00	4,885,360.00	1	477.00
GOVI	On 04/08/2016	GOVI	497.68400		497.68400		498.19500	498.19500			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	507.30700		507.30700		507.83400	507.83400			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	1.98490		1.98490		1.98570	1.98570		18.72	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.02090		2.02090		2.02150	2.02150		18.58	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.05980		2.05980		2.06020	2.06020		19.12	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.09630		2.09630		2.09620	2.09620		19.59	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	123.56473		123.56473		123.57286	123.57286			0.00	0.00	0	4,606.00
I2025	On 04/08/2016	Bond Future	124.66186		124.66186		124.67027	124.67027			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	103.01385		103.01385		103.02061	103.02061			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	129.03146		129.03146		129.03988	129.03988			0.00	0.00	0	17,007.00
I2038	On 04/08/2016	Bond Future	130.07608		130.07608		130.08452	130.08452			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	127.67330		127.67330		127.68124	127.68124			0.00	0.00	0	12,766.00
I2046	On 04/08/2016	Bond Future	130.10061		130.10061		130.10914	130.10914			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	135.97450		135.97450		135.98283	135.98283			0.00	0.00	0	14,916.00
I2050	On 04/08/2016	Bond Future	136.99081		136.99081		136.99950	136.99950			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	237.12900		237.12900		237.24400	237.24400			0.00	0.00	0	975.00
IGOV	On 04/08/2016	Index Future	241.58900		241.58900		241.70700	241.70700			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	246.27800		246.27800		246.40200	246.40200			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	643.07400		643.07400		643.38700	643.38700			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	655.00700		655.00700		655.32700	655.32700			0.00	0.00	0	157.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.08000		92.92000		7.12000	92.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.24000		92.76000		7.28000	92.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.32000		92.68000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.45000		92.55000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.53000		92.47000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.63000		92.37000		7.67000	92.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.70000		92.30000		7.78000	92.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.95000		92.05000		8.02000	91.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	8.09000		91.91000		8.16000	91.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.24000		91.76000		8.31000	91.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.35000		91.65000		8.42000	91.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.43000		91.57000		8.51000	91.49000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.15160		0.15160		0.15200	0.15200			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.15160		0.15160		0.15280	0.15280			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15000		0.15000		0.15170	0.15170			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.15090		0.15090		0.15090	0.15090			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.07740		0.07740		0.07750	0.07750			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.06860		0.06860		0.06840	0.06840			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06290		0.06290		0.06270	0.06270			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.05890		0.05890		0.05880	0.05880			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future	10.41210		10.41210		10.44350	10.44350		19.22	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.54320		10.54320		10.57430	10.57430		12.84	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.69490		10.69490		10.72710	10.72710		15.15	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.84340		10.84340		10.87760	10.87760		15.84	0.00	0.00	0	0.00
PULA / R	On 14/03/2016	Foreign Exchange Future	1.38180		1.38180		1.38160	1.38160			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 13/06/2016	Foreign Exchange Future			1.39710		1.39710		1.39680	1.39680			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.41340		1.41340		1.41280	1.41280			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.42580		1.42580		1.42510	1.42510			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			1.10410		1.10410		1.09520	1.09520			0.00	2,208.20	2	350.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.10730		1.10730		1.09850	1.09850			0.00	2,214.60	2	2.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11140		1.11140		1.10260	1.10260			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11570		1.11570		1.10700	1.10700			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.33693		111.75200		9.32746	111.81827		11.68	0.00	84,149,256.00	753	55,847.00
R186	On 05/05/2016	Bond Future	8.75	Call	621.45000		0.62145		649.05000	0.64905	621.450	11.52	0.22	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	4,836.42000		4.83642		4,797.75000	4.79775	4,836.420	11.52	0.78	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	4,271.41000		4.27141		4,237.00000	4.23700	4,271.410	11.55	0.74	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	1,790.24000		1.79024		1,838.84000	1.83884	1,790.240	11.68	0.46	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	783.16000		0.78316		781.56000	0.78156	783.160	12.04	0.24	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	735.33000		0.73533		734.12000	0.73412	735.330	12.06	0.23	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	632.88000		0.63288		632.48000	0.63248	632.880	12.10	0.20	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.40470		108.56367		9.39483	108.63130		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			294.68927		294.68927		294.70946	294.70946			0.00	18,565,424.01	63	2,289.00
R197	On 04/08/2016	Bond Future			293.79600		293.79600		293.81681	293.81681			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			240.29478		240.29478		240.80347	240.80347		9.10	0.00	0.00	0	43,261.00
R202	On 04/08/2016	Bond Future			241.41298		241.41298		241.93174	241.93174		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			9.21113		94.21923		9.20684	94.23959		9.19	0.00	98,930,191.50	1,050	8,731.00
R2023	On 04/08/2016	Bond Future			9.28697		96.00280		9.28244	96.02365		8.59	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.36111		93.90869		9.35612	93.93096		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			8.29974		101.17551		8.29030	101.18733		1.99	0.00	0.00	0	54,114.00
R203	On 04/08/2016	Bond Future			8.45786		103.09080		8.44605	103.10294		1.60	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.64909		100.89171		8.63229	100.90521		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			9.72771		89.23604		9.70807	89.36958			0.00	0.00	0	17,366.00

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 04/08/2016	Bond Future		9.79837	86.91707		9.77803	87.05322			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		9.86691	88.04429		9.85240	88.14855		16.11	0.00	0.00	0	9,231.00
R2032	On 04/08/2016	Bond Future		9.93594	89.71109		9.92094	89.81738		15.39	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future		9.99926	87.26906		9.98363	87.37836		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		9.94905	92.64480		9.92938	92.79914			0.00	0.00	0	4,019.00
R2035	On 04/08/2016	Bond Future		10.01471	94.39862		9.99440	94.55592			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		9.99148	89.36082		9.97185	89.51374		17.44	0.00	33,063,503.40	370	40,778.00
R2037	On 04/08/2016	Bond Future		10.06050	86.79378		10.04023	86.94964		17.50	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future		10.11912	88.45548		10.09810	88.61536		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		8.67748	101.51188		8.67355	101.52082		3.79	0.00	0.00	0	33,129.00
R204	On 04/08/2016	Bond Future		8.80445	99.39248		8.80000	99.40170		3.46	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		8.92490	101.29502		8.91929	101.30552		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		10.05664	92.96270		10.03191	93.16748		17.96	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future		10.12600	90.21328		10.10047	90.42198		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		10.04992	90.29589		10.02517	90.50222		18.61	0.00	1,805,917.80	20	20,223.00
R2044	On 04/08/2016	Bond Future		10.11662	87.62125		10.09107	87.83162		18.70	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		10.17329	89.29880		10.14686	89.51422		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		10.05614	89.26196		10.03135	89.47181		19.14	0.00	0.00	0	63,582.00
R2048	On 04/08/2016	Bond Future		10.11746	90.95165		10.09189	91.16563		18.33	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		10.17621	88.25365		10.14975	88.47273		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		8.90470	97.19362		8.89545	97.22125		5.34	0.00	0.00	0	42,093.00
R207	On 05/05/2016	Bond Future	7.56	Call	16.27000	0.01627	17.83000	0.01783	16.270	5.15	0.02	0.00	0	43.00
R207	On 04/08/2016	Bond Future		9.01656	95.38919		9.00649	95.41743		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			9.04214		91.82409		9.03802	91.83921		7.09	0.00	0.00	0	45,179.00
R208	On 04/08/2016	Bond Future			9.13472		93.56242		9.13031	93.57790		6.52	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.22026		91.95024		9.21525	91.96705		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			9.88119		69.31780		9.86152	69.44555		18.51	0.00	0.00	0	33,956.00
R209	On 05/05/2016	Bond Future	8.25	Call	25.08000		0.02508		28.71000	0.02871	25.080	18.02	0.01	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	313.75000		0.31375		339.98000	0.33998	313.750	18.14	0.13	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.94151		70.63003		9.92125	70.76025		17.75	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,231.25000		2.23125		2,295.85000	2.29585	2,231.250	17.68	0.41	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,638.38000		5.63838		5,740.82000	5.74082	5,638.380	18.48	0.71	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.99647		68.83113		9.97550	68.96463		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			181.32520		181.32520		181.33748	181.33748			0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future			184.77266		184.77266		184.78539	184.78539			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			137.51106		137.51106		137.51112	137.51112			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			138.38732		138.38732		138.38750	138.38750			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			143.21785		143.21785		143.22780	143.22780			0.00	0.00	0	3,833.00
R212	On 04/08/2016	Bond Future			144.03296		144.03296		144.04326	144.04326			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			9.76213		79.94792		9.74243	80.07671		15.95	0.00	0.00	0	48,117.00
R213	On 04/08/2016	Bond Future			9.82457		81.46137		9.80422	81.59269		15.25	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.88455		79.46940		9.86341	79.60413		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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 05/05/2016	Bond Future			9.97930		69.49477		9.94940	69.69503		19.26	0.00	20,848,431.00	300	32,449.00
R214	On 04/08/2016	Bond Future			10.03765		70.81032		10.00686	71.01447		18.46	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	420.09000		0.42009		448.78000	0.44878	420.090	17.97	0.11	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,426.18000		1.42618		1,496.28000	1.49628	1,426.180	18.24	0.29	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,295.22000		4.29522		4,430.29000	4.43029	4,295.220	18.96	0.60	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,370.81000		8.37081		8,549.03000	8.54903	8,370.810	19.36	0.84	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future			10.09347		68.86816		10.06168	69.07697		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			27,321.00000		27,321.00000		27,214.25000	27,214.25000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future			27,845.91000		27,845.91000		27,736.23000	27,736.23000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			11.13020		11.13020		11.16550	11.16550		17.48	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.30430		11.30430		11.34000	11.34000		17.23	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			11.49710		11.49710		11.53500	11.53500		17.02	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future			5.27960		5.27960		5.25960	5.25960		14.07	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future			5.23820		5.23820		5.21820	5.21820		15.58	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			5.20370		5.20370		5.18060	5.18060		16.04	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future			1.34950		1.34950		1.34940	1.34940			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future			1.29260		1.29260		1.29460	1.29460			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future			1.17220		1.17220		1.23600	1.23600			0.00	0.00	0	0.00
Total for Derivatives :														3,448,778,929.20	224,158	4739953.00
Grand Total:														3,448,778,929.20	224,158	4739953.00