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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 02/03/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 02/03/2016	Any day expiry	15.67950	15.67950		15.75180	15.75180		24.75	0.00	0.00	0	0.00
\$ / R	On 03/03/2016	Any day expiry	15.68250	15.68250		15.75180	15.75180		24.81	0.00	0.00	0	163.00
\$ / R	On 04/03/2016	Any day expiry	15.68250	15.68250		15.75180	15.75180		23.16	0.00	0.00	0	0.00
\$ / R	On 04/03/2016	Any day expiry	15.47	Call	258.82510	0.25883	331.17450	0.33117	258.825	27.14	0.75	0.00	2,500.00
\$ / R	On 07/03/2016	Any day expiry	15.68850	15.68850		15.76060	15.76060		19.88	0.00	0.00	0	301.00
\$ / R	On 08/03/2016	Any day expiry	15.69140	15.69140		15.76350	15.76350		20.13	0.00	0.00	0	0.00
\$ / R	On 08/03/2016	Any day expiry	15.14	Call	575.88770	0.57589	643.56630	0.64357	575.888	22.91	0.89	0.00	2,500.00
\$ / R	On 08/03/2016	Any day expiry	15.84	Call	104.27530	0.10428	143.89770	0.14390	104.275	20.86	0.37	0.00	2,500.00
\$ / R	On 09/03/2016	Any day expiry	15.69430	15.69430		15.76640	15.76640		20.31	0.00	0.00	0	0.00
\$ / R	On 09/03/2016	Any day expiry	15.54	Call	265.05730	0.26506	326.01880	0.32602	265.057	20.55	0.64	0.00	1,000.00
\$ / R	On 09/03/2016	Any day expiry	15.61	Call	222.14520	0.22215	279.77810	0.27978	222.145	20.45	0.58	0.00	1,000.00
\$ / R	On 11/03/2016	Any day expiry	15.70010	15.70010		15.77230	15.77230		20.52	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.70920	15.70920		15.78150	15.78150		19.75	0.00	519,660,336.00	33,080	779,193.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.01950	0.00002	0.00000	0.00000	0.020	44.77	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.01970	0.00002	0.00000	0.00000	0.020	44.20	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.02030	0.00002	0.00000	0.00000	0.020	41.91	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	11.83	Put	0.02040	0.00002		0.00000	0.00000	0.020	41.57	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.02060	0.00002		0.00000	0.00000	0.021	40.65	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.02070	0.00002		0.00000	0.00000	0.021	40.19	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.02080	0.00002		0.00000	0.00000	0.021	39.62	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.02090	0.00002		0.00010	0.00000	0.021	38.36	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.02100	0.00002		0.00060	0.00000	0.021	36.65	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	3,159.22060	3.15922	3,231.51370	3.23151	3,159.221	33.33	1.00	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.03740	0.00004		0.04440	0.00004	0.037	32.41	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	2,909.24510	2.90925	2,981.55370	2.98155	2,909.245	32.12	1.00	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	0.07220	0.00007		0.08620	0.00009	0.072	31.40	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	0.11550	0.00012		0.13790	0.00014	0.116	30.67	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,509.35770	2.50936	2,581.68830	2.58169	2,509.358	30.19	1.00	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	0.19010	0.00019		0.22690	0.00023	0.190	29.90	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,209.60010	2.20960	2,281.97510	2.28198	2,209.600	28.75	1.00	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,159.66700	2.15967	2,232.05350	2.23205	2,159.667	28.51	1.00	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	0.86460	0.00086		1.01560	0.00102	0.865	27.54	0.00	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,950.09160	1.95009	2,022.54670	2.02255	1,950.092	27.49	1.00	1.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,770.74640	1.77075	1,843.29490	1.84329	1,770.746	26.63	0.99	0.99	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	1.59430	0.00159		1.84920	0.00185	1.594	26.58	0.01	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,711.05640	1.71106	1,783.64520	1.78365	1,711.056	26.34	0.99	0.99	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,611.71450	1.61171	1,684.38220	1.68438	1,611.715	25.85	0.99	0.99	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	3.15640	0.00316		3.86000	0.00386	3.156	25.11	0.01	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,502.40510	1.50241	1,575.42000	1.57542	1,502.405	25.01	0.99	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	3.46390	0.00346		4.23790	0.00424	3.464	24.51	0.01	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,402.95010	1.40295	1,476.08850	1.47609	1,402.950	24.01	0.98	0.98	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,214.36290	1.21436	1,287.79890	1.28780	1,214.363	22.11	0.98	0.98	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	5.16290	0.00516		6.29890	0.00630	5.163	22.11	0.02	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,125.27380	1.12527	1,198.88490	1.19888	1,125.274	21.21	0.97	0.97	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,016.69030	1.01669	1,090.54900	1.09055	1,016.690	20.10	0.97	0.97	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	7.49030	0.00749		9.04900	0.00905	7.490	20.10	0.03	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	967.47510	0.96748	1,041.45860	1.04146	967.475	19.60	0.96	0.96	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Put	8.27510	0.00828		9.95860	0.00996	8.275	19.60	0.04	0.00	0	300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	9.16860	0.00917		10.98440	0.01098	9.169	19.10	0.04	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	19.05890	0.01906		16.66050	0.01666	19.059	18.31	0.08	0.00	0	41,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	20.01010	0.02001		17.47230	0.01747	20.010	18.34	0.08	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	23.09070	0.02309		20.18020	0.02018	23.091	18.40	0.09	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.13	Put	34.59420	0.03459		30.31870	0.03032	34.594	18.58	0.13	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	555.41830	0.55542	622.10060	0.62210	555.418	18.73	0.84	0.84	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	499.72090	0.49972	564.79540	0.56480	499.721	18.87	0.80	0.80	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	111.40140	0.11140		98.79130	0.09879	111.401	19.24	0.31	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.50	Call	338.66700	0.33867	396.55530	0.39656	338.667	19.34	0.66	0.66	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.50	Put	129.46700	0.12947		115.05530	0.11506	129.467	19.34	0.34	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	302.71830	0.30272	358.28770	0.35829	302.718	19.46	0.61	0.61	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	296.98150	0.29698		352.14770	0.35215	296.982	19.49	0.61	0.00	0	5,000.00

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	15.59	Call	285.72400	0.28572	340.07480	0.34007	285.724	19.53	0.59	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	280.20570	0.28021	334.14220	0.33414	280.206	19.55	0.58	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.70	Put	219.80320	0.21980	197.10680	0.19711	219.803	19.75	0.49	0.00	0	16,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	206.51260	0.20651	253.41840	0.25342	206.513	19.89	0.48	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	166.66890	0.16667	208.44040	0.20844	166.669	20.17	0.41	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	307.46890	0.30747	276.94040	0.27694	307.469	20.17	0.59	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	118.70730	0.11871	153.38250	0.15338	118.707	20.59	0.32	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	409.50730	0.40951	371.88250	0.37188	409.507	20.59	0.68	0.00	0	502.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	73.29890	0.07330	99.25490	0.09925	73.299	21.16	0.22	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	51.40530	0.05141	72.07000	0.07207	51.405	21.55	0.16	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	779.37080	0.77937	724.12460	0.72412	779.371	21.86	0.87	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	33.77550	0.03378	49.35060	0.04935	33.776	22.00	0.11	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	29.91600	0.02992	43.73660	0.04374	29.916	22.21	0.10	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	18.44290	0.01844	27.40700	0.02741	18.443	23.08	0.07	0.00	0	35,701.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	1,059.24290	1.05924	995.90700	0.99591	1,059.243	23.08	0.93	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	1,155.30490	1.15530	1,090.25720	1.09026	1,155.305	23.51	0.95	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	1,203.67170	1.20367	1,137.88660	1.13789	1,203.672	23.73	0.95	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Call	10.15270	0.01015	15.39980	0.01540	10.153	24.16	0.04	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	1,300.95270	1.30095	1,233.89980	1.23390	1,300.953	24.16	0.96	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	6.66630	0.00667	10.20260	0.01020	6.666	24.94	0.03	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	4.15510	0.00416	6.09500	0.00610	4.155	26.12	0.02	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	1.03610	0.00104	1.45880	0.00146	1.036	30.65	0.00	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			15.71220	15.71220	15.78460	15.78460		19.87	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			15.71530	15.71530	15.78770	15.78770		19.97	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	0.34600	0.00035	0.40980	0.00041	0.346	28.22	0.00	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,095.50570	1.09551	1,169.11060	1.16911	1,095.506	20.95	0.96	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			15.73660	15.73660	15.80920	15.80920		19.81	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	1.48160	0.00148	1.93450	0.00193	1.482	23.19	0.01	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	815.33410	0.81533	883.95800	0.88396	815.334	19.04	0.87	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			15.75490	15.75490	15.82760	15.82760		19.52	0.00	0.00	0	140.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.03570	0.00004	0.05730	0.00006	0.036	29.19	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	1.16290	0.00116	1.71560	0.00172	1.163	21.64	0.00	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	633.80390	0.63380	695.37680	0.69538	633.804	19.03	0.74	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	251.76350	0.25176	291.42430	0.29142	251.763	20.03	0.42	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry			15.76090	15.76090	15.83370	15.83370		19.64	0.00	0.00	0	423.00
\$ / R	On 04/04/2016	Any day expiry			15.77310	15.77310	15.84600	15.84600		19.50	0.00	0.00	0	140.00
\$ / R	On 05/04/2016	Any day expiry			15.77620	15.77620	15.84910	15.84910		19.54	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	334.37210	0.33437	379.00240	0.37900	334.372	19.70	0.47	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			15.77930	15.77930	15.85220	15.85220		19.56	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry			15.78230	15.78230	15.85530	15.85530		19.58	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	226.36600	0.22637	261.36500	0.26137	226.366	20.55	0.34	0.00	0	5,000.00
\$ / R	On 11/04/2016	Any day expiry			15.79460	15.79460	15.86760	15.86760		19.40	0.00	0.00	0	100.00
\$ / R	On 15/04/2016	Any day expiry			15.80690	15.80690	15.88000	15.88000		19.49	0.00	0.00	0	2,267.00
\$ / R	On 18/04/2016	Any day expiry			15.81610	15.81610	15.88930	15.88930		19.33	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 18/04/2016	Any day expiry	13.97	Put	14.32310	0.01432	15.95400	0.01595	14.323	19.14	0.03	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	650.06600	0.65007	710.63210	0.71063	650.066	18.92	0.66	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	112.48970	0.11249	133.00310	0.13300	112.490	22.03	0.17	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			15.82220	15.82220	15.89550	15.89550		19.37	0.00	0.00	0	700.00
\$ / R	On 25/04/2016	Any day expiry			15.83760	15.83760	15.91100	15.91100		19.34	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	182.59510	0.18260	210.46970	0.21047	182.595	21.32	0.25	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			15.84060	15.84060	15.91400	15.91400		19.35	0.00	0.00	0	180.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	0.37320	0.00037	0.61300	0.00061	0.373	24.62	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	9.44470	0.00944	11.10450	0.01110	9.445	20.44	0.02	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	562.48610	0.56249	619.55310	0.61955	562.486	19.14	0.58	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	310.57260	0.31057	350.77060	0.35077	310.573	20.25	0.38	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	210.44920	0.21045	241.33340	0.24133	210.449	21.07	0.28	0.00	0	10,000.00
\$ / R	On 28/04/2016	Any day expiry			15.84680	15.84680	15.78750	15.78750		19.34	0.00	631,500.00	40	40.00
\$ / R	On 29/04/2016	Any day expiry			15.84980	15.84980	15.92330	15.92330		19.36	0.00	0.00	0	500.00
\$ / R	On 04/05/2016	Any day expiry			15.86520	15.86520	15.93890	15.93890		19.25	0.00	0.00	0	370.00
\$ / R	On 10/05/2016	Any day expiry			15.88400	15.88400	15.95780	15.95780		19.28	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	49.38300	0.04938	50.41720	0.05042	49.383	18.22	0.08	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	720.68970	0.72069	780.43990	0.78044	720.690	18.81	0.63	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			15.89340	15.89340	15.96730	15.96730		19.33	0.00	0.00	0	550.00
\$ / R	On 16/05/2016	Any day expiry			15.90280	15.90280	15.97680	15.97680		19.24	0.00	0.00	0	100.00
\$ / R	On 17/05/2016	Any day expiry			15.90590	15.90590	15.98000	15.98000		19.26	0.00	0.00	0	100.00
\$ / R	On 19/05/2016	Any day expiry			15.91220	15.91220	15.98630	15.98630		19.28	0.00	0.00	0	0.00
\$ / R	On 19/05/2016	Any day expiry	15.70	Call	667.71790	0.66772	722.58610	0.72259	667.718	19.05	0.58	0.00	0	5,000.00
\$ / R	On 23/05/2016	Any day expiry			15.92470	15.92470	15.99890	15.99890		19.22	0.00	0.00	0	0.00
\$ / R	On 23/05/2016	Any day expiry	15.36	Call	877.49100	0.87749	937.95090	0.93795	877.491	18.59	0.68	0.00	0	5,000.00
\$ / R	On 27/05/2016	Any day expiry			15.93720	15.93720	16.01160	16.01160		19.35	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	2.28140	0.00228	2.84500	0.00285	2.281	23.78	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	21.83270	0.02183	22.91940	0.02292	21.833	19.43	0.04	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	519.09950	0.51910	563.56240	0.56356	519.099	19.68	0.47	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	342.10040	0.34210	375.17120	0.37517	342.100	20.71	0.34	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			15.94980	15.94980	16.02420	16.02420		19.25	0.00	0.00	0	338.00
\$ / R	On 06/06/2016	Any day expiry			15.96860	15.96860	16.04350	16.04350		19.26	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	4.12520	0.00413	4.86050	0.00486	4.125	21.79	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	894.14550	0.89415	952.68070	0.95268	894.146	18.66	0.65	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.97500	15.97500	16.05000	16.05000		19.39	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	130.91130	0.13091	126.16860	0.12617	130.911	18.21	0.16	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	729.35900	0.72936	782.54670	0.78255	729.359	19.11	0.57	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.97820	15.97820	16.05320	16.05320		19.41	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.99110	15.99110	16.06630	16.06630		19.39	0.00	47,013,834.00	2,940	218,570.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	4.46270	0.00446	5.26190	0.00526	4.463	21.57	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	9.77330	0.00977	10.61950	0.01062	9.773	19.28	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	11.53220	0.01153	12.40910	0.01241	11.532	19.21	0.02	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	16.47150	0.01647	17.37150	0.01737	16.472	19.06	0.03	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,518.42660	2.51843	2,594.37460	2.59437	2,518.427	18.83	0.96	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	27.32660	0.02733	28.07460	0.02807	27.327	18.83	0.04	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	28.69300	0.02869	29.40840	0.02941	28.693	18.81	0.04	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	78.50820	0.07851	77.13240	0.07713	78.508	18.30	0.10	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	84.11050	0.08411	82.43980	0.08244	84.110	18.26	0.11	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	119.31230	0.11931	114.90650	0.11491	119.312	18.18	0.14	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.75	Put	168.72760	0.16873	162.45770	0.16246	168.728	18.26	0.19	0.00	0	47,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	192.14610	0.19215	184.99900	0.18500	192.146	18.29	0.21	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,273.58010	1.27358	1,340.87580	1.34088	1,273.580	18.31	0.77	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	223.19380	0.22319	214.89240	0.21489	223.194	18.32	0.23	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,222.57630	1.22258	1,289.16890	1.28917	1,222.576	18.33	0.76	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	231.47630	0.23148	222.86890	0.22287	231.476	18.33	0.24	0.00	0	15,940.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	697.30770	0.69731	748.40230	0.74840	697.308	19.27	0.54	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.93	Put	622.52560	0.62253	597.86150	0.59786	622.526	19.30	0.46	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	652.56470	0.65256	701.79050	0.70179	652.565	19.39	0.52	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	661.46470	0.66146	635.49050	0.63549	661.465	19.39	0.48	0.00	0	41,005.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	611.84380	0.61184	658.36290	0.65836	611.844	19.56	0.49	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.17	Put	763.64560	0.76365	733.60370	0.73360	763.646	19.68	0.52	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	562.41920	0.56242	606.41120	0.60641	562.419	19.78	0.46	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	820.45770	0.82046	788.67120	0.78867	820.458	19.84	0.54	0.00	0	5,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	980.49920	0.98050	944.17960	0.94418	980.499	20.25	0.59	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	462.43030	0.46243	500.75840	0.50076	462.430	20.30	0.40	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,086.37490	1.08637	1,047.33270	1.04733	1,086.375	20.50	0.62	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	356.30440	0.35630	387.61260	0.38761	356.304	21.00	0.32	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	351.74760	0.35175	382.75860	0.38276	351.748	21.04	0.32	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	340.62060	0.34062	370.90210	0.37090	340.621	21.13	0.31	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.05	Call	329.86590	0.32987	359.42490	0.35942	329.866	21.22	0.30	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	327.75760	0.32776	357.17560	0.35718	327.758	21.24	0.30	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	321.51800	0.32152	350.51290	0.35051	321.518	21.29	0.30	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	179.72540	0.17973	198.25650	0.19826	179.725	22.85	0.18	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	171.84340	0.17184	189.68980	0.18969	171.843	22.96	0.17	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	161.22770	0.16123	178.13590	0.17814	161.228	23.12	0.16	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	123.10520	0.12311	136.48690	0.13649	123.105	23.79	0.13	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry			16.02640	16.02640	16.10200	16.10200		19.63	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	304.35800	0.30436	292.95040	0.29295	304.358	18.53	0.28	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	480.08280	0.48008	517.79670	0.51780	480.083	20.53	0.39	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			16.03920	16.03920	16.11510	16.11510		19.47	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	4.31890	0.00432	4.95470	0.00495	4.319	22.22	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	33.06230	0.03306	32.43550	0.03244	33.062	18.53	0.05	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	502.20610	0.50221	540.87290	0.54087	502.206	20.46	0.40	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	391.75310	0.39175	423.40180	0.42340	391.753	21.18	0.33	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			16.12920	16.12920	16.20610	16.20610		19.54	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,098.71150	1.09871	1,063.83930	1.06384	1,098.711	20.42	0.56	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	281.16780	0.28117	304.40960	0.30441	281.168	22.87	0.22	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			16.13240	16.13240	16.20940	16.20940		19.69	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	6.41480	0.00641	6.81460	0.00681	6.415	21.24	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	40.62940	0.04063	39.46660	0.03947	40.629	17.78	0.05	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	482.91160	0.48291	516.63610	0.51664	482.912	21.27	0.35	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	412.25110	0.41225	441.89730	0.44190	412.251	21.80	0.31	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			16.18060	16.18060	16.25820	16.25820		19.70	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	12.58190	0.01258	12.90750	0.01291	12.582	17.74	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,172.12550	1.17213	1,229.82620	1.22983	1,172.126	18.98	0.65	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			16.19340	16.19340	16.27120	16.27120		19.81	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			16.19980	16.19980	16.27770	16.27770		19.83	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	671.04190	0.67104	647.85630	0.64786	671.042	19.36	0.41	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	498.78300	0.49878	531.71850	0.53172	498.783	21.61	0.34	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			16.22870	16.22870	16.30700	16.30700		19.85	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	8.58940	0.00859	8.64370	0.00864	8.589	20.44	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	47.09800	0.04710	41.99460	0.04199	47.098	17.15	0.05	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	464.72430	0.46472	495.14900	0.49515	464.724	22.08	0.31	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	420.39990	0.42040	449.75390	0.44975	420.400	22.40	0.29	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			16.26410	16.26410	16.34280	16.34280		19.80	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			16.27070	16.27070	16.34950	16.34950		19.88	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	77.19060	0.07719	75.59830	0.07560	77.191	17.17	0.08	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	597.58990	0.59759	633.74690	0.63375	597.590	21.38	0.37	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			16.27400	16.27400	16.35290	16.35290		19.96	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			16.28730	16.28730	16.36640	16.36640		19.94	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	339.80380	0.33980	328.35590	0.32836	339.804	18.59	0.24	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	347.77400	0.34777	371.57540	0.37158	347.774	23.30	0.23	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			16.29390	16.29390	16.37310	16.37310		19.95	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.30710	16.30710	16.38660	16.38660		19.94	0.00	55,264,761.90	3,389	154,273.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	34.79430	0.03479	32.68010	0.03268	34.794	16.70	0.04	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	222.00420	0.22200	211.98790	0.21199	222.004	18.26	0.18	0.00	0	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	883.62230	0.88362	931.12030	0.93112	883.622	20.23	0.50	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	587.75060	0.58775	622.15450	0.62215	587.751	21.64	0.36	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	543.12350	0.54312	575.29460	0.57529	543.123	21.94	0.34	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	265.16500	0.26517	283.59010	0.28359	265.165	24.32	0.18	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.33690	16.33690	16.41700	16.41700		19.97	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	12.18940	0.01219	12.29090	0.01229	12.189	20.04	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	60.15370	0.06015	56.88640	0.05689	60.154	17.09	0.06	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	464.54450	0.46454	493.19480	0.49319	464.544	22.66	0.29	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	436.78220	0.43678	464.04880	0.46405	436.782	22.86	0.27	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.42960	16.42960	16.51140	16.51140		19.98	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	14.38080	0.01438	14.35800	0.01436	14.381	19.56	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	71.76660	0.07177	69.66020	0.06966	71.767	17.11	0.07	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	459.12170	0.45912	485.30800	0.48531	459.122	23.17	0.27	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	446.84060	0.44684	472.33400	0.47233	446.841	23.27	0.26	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.53890	16.53890	16.62260	16.62260		20.05	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	15.99110	0.01599	15.97440	0.01597	15.991	18.93	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	82.36130	0.08236	81.96000	0.08196	82.361	16.99	0.07	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	455.76690	0.45577	479.67120	0.47967	455.767	23.76	0.25	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.59220	16.59220	16.67690	16.67690		20.21	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.60890	16.60890	16.69390	16.69390		20.26	0.00	0.00	0	28,953.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	17.12710	0.01713	16.89730	0.01690	17.127	18.62	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	56.52080	0.05652	54.74580	0.05475	56.521	16.44	0.05	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	69.67610	0.06968	67.39080	0.06739	69.676	16.64	0.06	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	87.46290	0.08746	84.48490	0.08448	87.463	16.86	0.07	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	331.04650	0.33105	319.14300	0.31914	331.047	18.57	0.20	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	412.07170	0.41207	402.43020	0.40243	412.072	18.71	0.23	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	433.90810	0.43391	423.73390	0.42373	433.908	18.74	0.24	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	440.28030	0.44028	429.95460	0.42995	440.280	18.75	0.24	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	507.30320	0.50730	495.36890	0.49537	507.303	18.84	0.27	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	510.81510	0.51082	498.79150	0.49879	510.815	18.84	0.27	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,789.28250	1.78928	1,860.61710	1.86062	1,789.283	18.92	0.70	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	619.22930	0.61923	604.63760	0.60464	619.229	18.96	0.31	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	650.10660	0.65011	632.07490	0.63207	650.107	19.05	0.32	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	757.26910	0.75727	735.42990	0.73543	757.269	19.32	0.35	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	857.39720	0.85740	833.18380	0.83318	857.397	19.55	0.38	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	963.76110	0.96376	937.15670	0.93716	963.761	19.79	0.41	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,116.81260	1.11681	1,086.97270	1.08697	1,116.813	20.11	0.45	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,152.24470	1.15224	1,121.68590	1.12169	1,152.245	20.18	0.45	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,249.08940	1.24909	1,216.68710	1.21669	1,249.089	20.36	0.47	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	1,292.52180	1.29252	1,259.23850	1.25924	1,292.522	20.45	0.48	0.00	0	3,750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	848.02280	0.84802	887.84490	0.88784	848.023	21.59	0.41	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	756.96580	0.75697	792.92360	0.79292	756.966	22.06	0.37	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	673.21590	0.67322	705.51850	0.70552	673.216	22.54	0.34	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	592.19200	0.59219	620.76310	0.62076	592.192	23.09	0.30	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	577.18670	0.57719	605.04480	0.60504	577.187	23.20	0.29	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	573.91830	0.57392	601.62080	0.60162	573.918	23.22	0.29	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	550.16960	0.55017	576.71800	0.57672	550.170	23.41	0.28	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	535.04930	0.53505	560.85690	0.56086	535.049	23.53	0.28	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	477.31600	0.47732	496.20330	0.49620	477.316	24.17	0.25	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	472.32970	0.47233	490.93450	0.49093	472.330	24.26	0.25	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	466.47000	0.46647	484.74260	0.48474	466.470	24.37	0.24	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	453.32200	0.45332	470.85030	0.47085	453.322	24.62	0.24	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	441.73500	0.44173	458.59680	0.45860	441.735	24.85	0.23	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	434.89020	0.43489	451.35660	0.45136	434.890	25.00	0.23	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	423.40370	0.42340	439.20110	0.43920	423.404	25.25	0.22	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	418.66470	0.41866	434.18380	0.43418	418.665	25.35	0.22	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	380.53150	0.38053	393.77870	0.39378	380.532	26.32	0.20	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	374.27580	0.37428	387.14410	0.38714	374.276	26.50	0.19	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	357.34450	0.35734	372.17590	0.37218	357.344	26.85	0.18	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	349.83960	0.34984	368.57550	0.36858	349.840	26.85	0.18	0.00	0	69,895.00

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			16.88170		16.88170		16.96800	16.96800		20.50	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	763.15950		0.76316		746.58730	0.74659	763.159	19.25	0.32	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	780.57850		0.78058		763.58600	0.76359	780.579	19.28	0.32	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,320.28920		1.32029		1,287.74340	1.28774	1,320.289	20.38	0.44	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	811.27020		0.81127		841.52290	0.84152	811.270	22.93	0.35	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	741.73370		0.74173		769.06760	0.76907	741.734	23.36	0.32	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	509.67230		0.50967		521.63950	0.52164	509.672	26.21	0.22	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.09960		17.09960		17.18130	17.18130		21.08	0.00	0.00	0	0.00
\$ / R	On 18/09/2017	Foreign Exchange Future			17.30200		17.30200		17.38000	17.38000		21.40	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.70920		15.70920		15.78150	15.78150		19.75	0.00	628,368.00	40	962.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.99110		15.99110		16.06630	16.06630		19.39	0.00	0.00	0	267.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.30710		16.30710		16.38660	16.38660		19.94	0.00	130,456.80	8	132.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.60890		16.60890		16.69390	16.69390		20.26	0.00	0.00	0	20.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.88170		16.88170		17.00000	17.00000		20.50	0.00	0.00	0	0.00
£ / R	On 02/03/2016	Any day expiry			21.99480		21.99480		22.07480	22.07480		24.58	0.00	2,891,798.80	131	0.00
£ / R	On 07/03/2016	Any day expiry			22.00790		22.00790		21.98300	21.98300		21.86	0.00	0.00	0	115.00
£ / R	On 14/03/2016	Foreign Exchange Future			22.03720		22.03720		22.01230	22.01230		22.28	0.00	47,754,612.40	2,167	56,216.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	30.15640		0.03016		48.13950	0.04814	30.156	23.08	0.07	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	21.50	Put	144.35130		0.14435		189.66390	0.18966	144.351	22.18	0.26	0.00	0	12,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	1,171.61210		1.17161		1,217.12700	1.21713	1,171.612	23.47	0.87	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	15.34250		0.01534		18.24960	0.01825	15.343	25.56	0.04	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	2.67170		0.00267		3.48430	0.00348	2.672	30.54	0.01	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry			22.17750		22.17750		22.15310	22.15310		22.26	0.00	0.00	0	121.00
£ / R	On 28/04/2016	Any day expiry			22.23420		22.23420		22.04700	22.04700		22.17	0.00	3,465,020.80	157	157.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.44150		22.44150		22.41910	22.41910		22.19	0.00	897,660.00	40	5,164.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	459.07920		0.45908		475.79870	0.47580	459.079	23.43	0.28	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	158.49340		0.15849		169.20860	0.16921	158.493	24.81	0.12	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			22.85080		22.85080		22.83030	22.83030		22.45	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	728.97070		0.72897		754.78420	0.75478	728.971	22.16	0.29	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	594.01650		0.59402		606.66950	0.60667	594.017	24.12	0.27	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.90460		22.90460		22.88470	22.88470		22.26	0.00	0.00	0	1,330.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.35260		23.35260		23.33680	23.33680		21.29	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	200.11780		0.20012		209.33310	0.20933	200.118	21.31	0.09	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,578.89480		1.57889		1,608.44930	1.60845	1,578.895	21.13	0.43	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	765.79190		0.76579		779.12830	0.77913	765.792	23.34	0.28	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			23.76380		23.76380		23.75000	23.75000		20.82	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.13796		0.13796		0.13953	0.13953		23.48	0.00	0.00	0	5,671.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14086		0.14086		0.14248	0.14248		20.94	0.00	0.00	0	5,474.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14422		0.14422		0.14590	0.14590		21.07	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14753		0.14753		0.14000	0.14000		20.99	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 07/03/2016	Any day expiry		17.00760	17.00760		17.12090	17.12090		20.30	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future		17.03250	17.03250		17.14590	17.14590		21.03	0.00	21,495,015.00	1,262	59,610.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.02700	0.00003	0.00010	0.00000	0.027	39.63	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.02800	0.00003	0.00060	0.00000	0.028	38.10	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	0.05540	0.00006	0.08250	0.00008	0.055	32.69	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	0.09430	0.00009	0.13680	0.00014	0.094	31.93	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	0.49490	0.00049	0.65560	0.00066	0.495	29.54	0.00	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,133.66370	2.13366	2,247.36410	2.24736	2,133.664	28.28	1.00	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	1.16370	0.00116	1.46410	0.00146	1.164	28.28	0.00	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	1.37830	0.00138	1.71600	0.00172	1.378	28.03	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,666.73070	1.66673	1,780.87880	1.78088	1,666.731	26.24	0.99	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	4.23070	0.00423	4.97880	0.00498	4.231	26.24	0.01	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,095.82260	1.09582	1,210.76280	1.21076	1,095.823	21.88	0.95	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,047.31860	1.04732	1,162.23590	1.16224	1,047.319	21.50	0.95	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	903.04730	0.90305	1,017.73050	1.01773	903.047	20.37	0.93	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	766.28450	0.76628	875.39090	0.87539	766.284	20.13	0.89	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	327.55240	0.32755	416.48370	0.41648	327.552	20.85	0.59	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry		17.06100	17.06100		17.17470	17.17470		21.33	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry		17.06840	17.06840		17.18210	17.18210		21.52	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry		17.15690	17.15690		17.27130	17.27130		20.86	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry		17.19950	17.19950		17.31420	17.31420		20.55	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry		17.20730	17.20730		17.17000	17.17000		20.51	0.00	17,170.00	1	1.00
€ / R	On 29/04/2016	Any day expiry		17.21110	17.21110		17.32600	17.32600		20.52	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry		17.31440	17.31440		17.43040	17.43040		20.15	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry		17.32230	17.32230		17.43840	17.43840		20.16	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future		17.39140	17.39140		17.50860	17.50860		20.13	0.00	27,913,197.00	1,605	42,525.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	23.35830	0.02336	22.26020	0.02226	23.358	20.91	0.03	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,621.66860	1.62167	1,727.11330	1.72711	1,621.669	19.24	0.81	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future		17.80210	17.80210		17.92330	17.92330		20.37	0.00	0.00	0	9,138.00
€ / R	On 19/12/2016	Foreign Exchange Future		18.20260	18.20260		18.32890	18.32890		20.49	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	497.37190	0.49737	476.27390	0.47627	497.372	19.27	0.24	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	675.02420	0.67502	646.92610	0.64693	675.024	19.47	0.30	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	629.06430	0.62906	677.87680	0.67788	629.064	23.13	0.29	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	476.69340	0.47669	513.89840	0.51390	476.693	24.34	0.23	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future		18.56930	18.56930		18.70000	18.70000		20.61	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		103.79019	103.79019		104.00075	104.00075			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		101.05914	101.05914		101.28089	101.28089			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap		100.25199	100.25199		100.26814	100.26814			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.33749	100.33749		100.35677	100.35677			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		100.88362	100.88362		100.91816	100.91816			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		100.40234	100.40234		100.46744	100.46744			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
5Y STND	On 17/12/2020	Interest Rate Swap			101.52002		101.52002		101.59886	101.59886			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			101.06511		101.06511		101.15341	101.15341			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			467.91700		467.91700		467.89800	467.89800			0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future			476.69000		476.69000		476.67000	476.67000			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			537.91800		537.91800		537.54500	537.54500			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			548.00400		548.00400		547.62200	547.62200			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			487.77900		487.77900		487.73200	487.73200			0.00	0.00	0	510.00
ALBI	On 04/08/2016	Index Future			496.92400		496.92400		496.87600	496.87600			0.00	0.00	0	139.00
ALBI	On 03/11/2016	Index Future			506.55500		506.55500		506.51500	506.51500			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.35490		11.35490		11.27740	11.27740		13.52	0.00	0.00	0	14,930.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	0.14890		0.00015		0.23600	0.00024	0.149	26.43	0.00	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	956.26130		0.95626		879.44120	0.87944	956.261	20.77	0.99	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	7.35950		0.00736		11.66480	0.01166	7.360	16.95	0.05	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	91.81860		0.09182		66.52380	0.06652	91.819	13.72	0.44	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	87.90410		0.08790		63.50940	0.06351	87.904	13.76	0.43	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	0.75570		0.00076		0.58840	0.00059	0.756	22.25	0.01	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.51050		11.51050		11.43340	11.43340		16.16	0.00	0.00	0	3,067.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.69120		11.69120		11.61590	11.61590		16.03	0.00	0.00	0	875.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.86770		11.86770		11.79500	11.79500		16.23	0.00	0.00	0	263.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			12.02810		12.02810		11.95000	11.95000		16.46	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.65280		11.65280		11.70820	11.70820		21.12	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.86360		11.86360		11.92130	11.92130		17.13	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			12.10260		12.10260		12.39000	12.39000		16.93	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			15.73020		15.73020		15.83310	15.83310		20.65	0.00	0.00	0	6,657.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.08700		16.08700		16.19590	16.19590		20.10	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future			16.49790		16.49790		16.61000	16.61000		20.50	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.39460		2.39460		2.40740	2.40740		18.36	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.41370		2.41370		2.42930	2.42930		20.21	0.00	0.00	0	22,550.00
CNH / R	On 19/09/2016	Foreign Exchange Future			2.44140		2.44140		2.46000	2.46000		20.37	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.28640		2.28640		2.30150	2.30150		20.40	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.33510		2.33510		2.35080	2.35080		22.57	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future			2.39090		2.39090		2.40000	2.40000		22.44	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
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
EL28	On 04/08/2016	Bond Future	128.40021		128.40021		128.42092	128.42092			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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	10.86783	75.07324		10.86662	75.08068				0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.96459	76.49602		10.96334	76.50359				0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	11.05767	74.17030		11.05605	74.17997				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES42	On 05/05/2016	Bond Future	11.00445	78.99208		11.00264	79.00463				0.00	0.00	0	7,250.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 05/05/2016	GOVI	486.94800	486.94800		486.87400	486.87400				0.00	0.00	0	489.00
GOVI	On 04/08/2016	GOVI	496.07700	496.07700		496.00100	496.00100				0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	505.69100	505.69100		505.62400	505.62400				0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	2.02060	2.02060		2.03040	2.03040			19.27	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.05750	2.05750		2.06770	2.06770			18.91	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.09770	2.09770		2.10850	2.10850			19.51	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.13530	2.13530		2.14680	2.14680			19.88	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	123.39831	123.39831		123.42297	123.42297				0.00	22,211,695.80	180	4,606.00
I2025	On 04/08/2016	Bond Future	124.49474	124.49474		124.51973	124.51973				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	102.96723	102.96723		102.91300	102.91300				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

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
I2038	On 05/05/2016	Bond Future	128.73049		128.73049		128.86727	128.86727			0.00	0.00	0	17,007.00
I2038	On 04/08/2016	Bond Future	129.77179		129.77179		129.91109	129.91109			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/05/2016	Bond Future	127.70699		127.70699		127.73165	127.73165			0.00	0.00	0	12,720.00
I2046	On 04/08/2016	Bond Future	130.13748		130.13748		130.16252	130.16252			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/05/2016	Bond Future	136.00910		136.00910		136.35828	136.35828			0.00	730,912,903.40	5,374	14,916.00
I2050	On 04/08/2016	Bond Future	137.02881		137.02881		137.38464	137.38464			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	236.94800		236.94800		236.94800	236.94800			0.00	0.00	0	975.00
IGOV	On 04/08/2016	Index Future	241.40900		241.40900		241.40900	241.40900			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	246.10600		246.10600		246.11200	246.11200			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	642.52300		642.52300		642.54200	642.54200			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	654.45300		654.45300		654.47300	654.47300			0.00	0.00	0	157.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.16000		92.84000		7.16000	92.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.53000		92.47000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.65000		92.35000		7.65000	92.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.71000		92.29000		7.71000	92.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.82000		92.18000		7.82000	92.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	8.06000		91.94000		8.06000	91.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	8.20000		91.80000		8.20000	91.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.35000		91.65000		8.35000	91.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.46000		91.54000		8.46000	91.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.55000		91.45000		8.55000	91.45000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.15450		0.15450		0.15500	0.15500			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.15410		0.15410		0.15460	0.15460			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15310		0.15310		0.15370	0.15370			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.15360		0.15360		0.15000	0.15000			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.07880		0.07880		0.07930	0.07930			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.06630		0.06630		0.06490	0.06490			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06140		0.06140		0.06030	0.06030			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.05790		0.05790		0.06000	0.06000			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future	10.38130		10.38130		10.41300	10.41300		16.16	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.51230		10.51230		10.54560	10.54560		13.22	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
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.66930		10.66930		10.70440	10.70440		15.39	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.82270		10.82270		10.86000	10.86000		16.00	0.00	0.00	0	0.00
PULA / R	On 14/03/2016	Foreign Exchange Future			1.39130		1.39130		1.39130	1.39130			0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.40690		1.40690		1.40680	1.40680			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.42310		1.42310		1.42360	1.42360			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.43370		1.43370		1.43440	1.43440			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			1.08420		1.08420		1.08650	1.08650			0.00	0.00	0	2.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.08760		1.08760		1.08980	1.08980			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.09170		1.09170		1.09380	1.09380			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.09600		1.09600		1.10000	1.10000			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.39135		111.37225		9.40407	111.28375		11.68	0.00	0.00	0	54,639.00
R186	On 05/05/2016	Bond Future	8.75	Call	615.82000		0.61582		609.47000	0.60947	615.820	11.52	0.21	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	5,210.54000		5.21054		5,292.69000	5.29269	5,210.540	11.52	0.79	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	4,637.76000		4.63776		4,717.66000	4.71766	4,637.760	11.55	0.75	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	1,723.05000		1.72305		1,701.24000	1.70124	1,723.050	11.68	0.44	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	968.13000		0.96813		1,007.24000	1.00724	968.130	12.04	0.27	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	913.85000		0.91385		951.62000	0.95162	913.850	12.06	0.26	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	796.65000		0.79665		831.35000	0.83135	796.650	12.10	0.24	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.46099		108.17908		9.47423	108.08889		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			294.20214		294.20214		293.97749	293.97749			0.00	0.00	0	2,286.00
R197	On 04/08/2016	Bond Future			293.30536		293.30536		293.07610	293.07610			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/05/2016	Bond Future			241.01778		241.01778		241.39560	241.39560		9.10	0.00	48,203,556.00	200	43,243.00
R202	On 04/08/2016	Bond Future			242.15443		242.15443		242.53936	242.53936		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			9.27125		93.93441		9.27391	93.92183		9.19	0.00	0.00	0	9,781.00
R2023	On 04/08/2016	Bond Future			9.34970		95.71459		9.35249	95.70180		8.59	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.42619		93.61880		9.42861	93.60804		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			8.38003		101.07503		8.38671	101.06667		1.99	0.00	0.00	0	54,114.00
R203	On 04/08/2016	Bond Future			8.55547		102.99056		8.56370	102.98211		1.60	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
R203	On 03/11/2016	Bond Future		8.77114	100.79370		8.77875	100.78760		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		9.77176	88.93757		9.77933	88.88643			0.00	0.00	0	17,366.00
R2030	On 04/08/2016	Bond Future		9.84368	86.61486		9.85151	86.56279			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		9.91096	87.72891		9.91856	87.67467		16.11	0.00	0.00	0	9,231.00
R2032	On 04/08/2016	Bond Future		9.98120	89.39154		9.98905	89.33629		15.39	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future		10.04547	86.94710		10.05327	86.89293		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		9.99789	92.26334		9.99504	92.28553			0.00	0.00	0	4,019.00
R2035	On 04/08/2016	Bond Future		10.06488	94.01185		10.06193	94.03452			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/05/2016	Bond Future		10.04560	88.94145		10.04288	88.96245		17.44	0.00	0.00	0	40,778.00
R2037	On 04/08/2016	Bond Future		10.11614	86.36825		10.11332	86.38973		17.50	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future		10.17597	88.02543		10.17278	88.04947		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		8.75257	101.34127		8.75696	101.33131		3.79	0.00	0.00	0	33,079.00
R204	On 04/08/2016	Bond Future		8.88742	99.22076		8.89232	99.21063		3.46	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		9.01630	101.12414		9.02054	101.11622		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		10.11078	92.51705		10.11318	92.49738		17.96	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future		10.18165	89.76116		10.18413	89.74110		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		10.09371	89.93288		10.09089	89.95618		18.61	0.00	79,680,531.68	886	20,252.00
R2044	On 04/08/2016	Bond Future		10.16157	87.25327		10.15866	87.27701		18.70	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		10.21912	88.92744		10.21586	88.95377		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		10.09965	88.89582		10.09665	88.92098		19.14	0.00	15,378,976.86	173	63,659.00
R2048	On 04/08/2016	Bond Future		10.16208	90.58052		10.15899	90.60613		18.33	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		10.22174	87.87899		10.21829	87.90728		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		8.96222	97.02207		8.96612	97.01045		5.34	0.00	0.00	0	41,997.00

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	On 05/05/2016	Bond Future	7.56	Call	17.79000		0.01779		18.41000	0.01841	17.790	5.15	0.02	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.07826		95.21640		9.08248	95.20460		5.00	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			9.09836		91.61805		9.10167	91.60594		7.09	0.00	0.00	0	45,179.00
R208	On 04/08/2016	Bond Future			9.19404		93.35441		9.19756	93.34209		6.52	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.28240		91.74207		9.28548	91.73176		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			9.92987		69.00321		9.92694	69.02208		18.51	0.00	158,638,379.79	2,299	33,956.00
R209	On 05/05/2016	Bond Future	8.25	Call	29.97000		0.02997		31.99000	0.03199	29.970	18.02	0.02	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	326.26000		0.32626		337.35000	0.33735	326.260	18.14	0.13	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.99140		70.31099		9.98838	70.33024		17.75	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,163.19000		2.16319		2,180.99000	2.18099	2,163.190	17.68	0.40	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,471.44000		5.47144		5,494.38000	5.49438	5,471.440	18.48	0.70	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			10.04737		68.50877		10.04399	68.53011		17.96	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/05/2016	Bond Future			180.15118		180.15118		180.18772	180.18772			0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future			183.57992		183.57992		183.61693	183.61693			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			137.59805		137.59805		137.58596	137.58596			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			138.47867		138.47867		138.46625	138.46625			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			143.14242		143.14242		142.55014	142.55014			0.00	108,645,096.78	759	3,830.00
R212	On 04/08/2016	Bond Future			143.95891		143.95891		143.35520	143.35520			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			9.80573		79.66394		9.81301	79.61667		15.95	0.00	0.00	0	48,117.00
R213	On 04/08/2016	Bond Future			9.86932		81.17370		9.87683	81.12557		15.25	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	On 03/11/2016	Bond Future		9.93021	79.17952		9.93766	79.13236		15.38	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/05/2016	Bond Future		10.01755	69.23999		10.01446	69.26051		19.26	0.00	0.00	0	32,449.00
R214	On 04/08/2016	Bond Future		10.07681	70.55215		10.07362	70.57312		18.46	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	422.03000	0.42203	429.42000	0.42942	422.030	17.97	0.11	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,407.74000	1.40774	1,422.94000	1.42294	1,407.740	18.24	0.29	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,207.24000	4.20724	4,230.54000	4.23054	4,207.240	18.96	0.59	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,200.91000	8.20091	8,225.61000	8.22561	8,200.910	19.36	0.82	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future		10.13332	68.60791		10.12978	68.63096		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		27,534.64000	27,534.64000		27,704.46000	27,704.46000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future		28,072.45000	28,072.45000		28,249.87000	28,249.87000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future		11.20970	11.20970		11.25340	11.25340		17.37	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		11.38480	11.38480		11.42870	11.42870		17.61	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		11.58220	11.58220		11.63000	11.63000		17.21	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future		5.32220	5.32220		5.34120	5.34120		13.18	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.27990	5.27990		5.29660	5.29660		15.32	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.24190	5.24190		5.26000	5.26000		15.89	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future		1.36900	1.36900		1.37580	1.37580			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.31110	1.31110		1.32010	1.32010			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.21380	1.21380		1.26000	1.26000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,891,434,871.01</b>	<b>54,731</b>	<b>4,776,385.00</b>
<b>Grand Total:</b>												<b>1,891,434,871.01</b>	<b>54,731</b>	<b>4,776,385.00</b>