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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 03/03/2016

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 03/03/2016	Any day expiry	15.70980	15.70980		15.68250	15.68250		30.00	0.00	4,148,207.60	264	0.00
\$ / R	On 04/03/2016	Any day expiry	15.71880	15.71880		15.68250	15.68250		30.13	0.00	0.00	0	0.00
\$ / R	On 04/03/2016	Any day expiry	15.47	Call	278.45530	0.27846	258.82510	0.25883	278.455	34.73	0.81	0.00	2,500.00
\$ / R	On 07/03/2016	Any day expiry	15.71880	15.71880		15.68850	15.68850		20.72	0.00	0.00	0	301.00
\$ / R	On 08/03/2016	Any day expiry	15.71280	15.71280		15.69140	15.69140		20.61	0.00	0.00	0	0.00
\$ / R	On 08/03/2016	Any day expiry	15.14	Call	593.52820	0.59353	575.88770	0.57589	593.528	24.62	0.90	0.00	2,500.00
\$ / R	On 08/03/2016	Any day expiry	15.84	Call	105.29910	0.10530	104.27530	0.10428	105.299	21.85	0.38	0.00	2,500.00
\$ / R	On 09/03/2016	Any day expiry	15.71570	15.71570		15.69430	15.69430		20.53	0.00	0.00	0	0.00
\$ / R	On 09/03/2016	Any day expiry	15.54	Call	271.44790	0.27145	265.05730	0.26506	271.448	21.18	0.67	0.00	1,000.00
\$ / R	On 09/03/2016	Any day expiry	15.61	Call	225.54190	0.22554	222.14520	0.22215	225.542	20.90	0.60	0.00	1,000.00
\$ / R	On 11/03/2016	Any day expiry	15.72150	15.72150		15.70010	15.70010		20.55	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.73030	15.73030		15.70920	15.70920		19.79	0.00	561,729,013.00	35,710	780,484.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.00000	0.00000	0.01950	0.00002	0.000	26.20	0.00	0.00	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.00000	0.00000	0.01970	0.00002	0.000	26.57	0.00	0.00	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.00000	0.00000	0.02030	0.00002	0.000	28.03	0.00	0.00	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.00000	0.00000	0.02040	0.00002	0.000	28.25	0.00	0.00	1,204.00

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	11.91	Put	0.00000	0.00000	0.02060	0.00002	0.000	28.84	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.00000	0.00000	0.02070	0.00002	0.000	29.13	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.00000	0.00000	0.02080	0.00002	0.000	29.50	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.00000	0.00000	0.02090	0.00002	0.000	30.30	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.00040	0.00000	0.02100	0.00002	0.000	31.40	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	3,180.30980	3.18031	3,159.22060	3.15922	3,180.310	33.52	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.02470	0.00002	0.03740	0.00004	0.025	33.17	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	2,930.32980	2.93033	2,909.24510	2.90925	2,930.330	32.86	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	0.04790	0.00005	0.07220	0.00007	0.048	32.08	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	0.07690	0.00008	0.11550	0.00012	0.077	31.31	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,530.40540	2.53041	2,509.35770	2.50936	2,530.405	30.79	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	0.12730	0.00013	0.19010	0.00019	0.127	30.48	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,230.57110	2.23057	2,209.60010	2.20960	2,230.571	29.25	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,180.61730	2.18062	2,159.66700	2.15967	2,180.617	28.99	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	0.59510	0.00060	0.86460	0.00086	0.595	27.95	0.00	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,970.91410	1.97091	1,950.09160	1.95009	1,970.914	27.90	1.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,791.38040	1.79138	1,770.74640	1.77075	1,791.380	26.97	1.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	1.11480	0.00111	1.59430	0.00159	1.115	26.92	0.00	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,731.60370	1.73160	1,711.05640	1.71106	1,731.604	26.66	0.99	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,632.08220	1.63208	1,611.71450	1.61171	1,632.082	26.15	0.99	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	2.43430	0.00243	3.15640	0.00316	2.434	25.63	0.01	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,522.77450	1.52277	1,502.40510	1.50241	1,522.775	25.53	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	2.68430	0.00268	3.46390	0.00346	2.684	25.02	0.01	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,423.21720	1.42322	1,402.95010	1.40295	1,423.217	24.52	0.99	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,234.37690	1.23438	1,214.36290	1.21436	1,234.377	22.58	0.98	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	4.07690	0.00408	5.16290	0.00516	4.077	22.58	0.02	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,145.13220	1.14513	1,125.27380	1.12527	1,145.132	21.67	0.98	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,036.31580	1.03632	1,016.69030	1.01669	1,036.316	20.55	0.97	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	6.01580	0.00602	7.49030	0.00749	6.016	20.55	0.03	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	986.97540	0.98698	967.47510	0.96748	986.975	20.04	0.97	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Put	6.67540	0.00668	8.27510	0.00828	6.675	20.04	0.03	0.00	0	300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	7.42980	0.00743	9.16860	0.00917	7.430	19.53	0.03	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	13.80850	0.01381	19.05890	0.01906	13.808	18.12	0.06	0.00	0	41,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	14.57490	0.01457	20.01010	0.02001	14.575	18.14	0.07	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	17.08070	0.01708	23.09070	0.02309	17.081	18.21	0.08	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.13	Put	26.69490	0.02669	34.59420	0.03459	26.695	18.41	0.11	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	567.01450	0.56701	555.41830	0.55542	567.014	18.57	0.86	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	509.63840	0.50964	499.72090	0.49972	509.638	18.72	0.82	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	95.89890	0.09590	111.40140	0.11140	95.899	19.13	0.29	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.50	Call	343.14180	0.34314	338.66700	0.33867	343.142	19.24	0.68	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.50	Put	112.84180	0.11284	129.46700	0.12947	112.842	19.24	0.32	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	305.92850	0.30593	302.71830	0.30272	305.928	19.37	0.63	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	299.99020	0.29999	296.98150	0.29698	299.990	19.39	0.63	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	288.34140	0.28834	285.72400	0.28572	288.341	19.44	0.61	0.00	0	3,000.00

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	15.60	Call	282.63110	0.28263	280.20570	0.28021	282.631	19.46	0.60	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.70	Put	199.40540	0.19941	219.80320	0.21980	199.405	19.68	0.47	0.00	0	16,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	206.06400	0.20606	206.51260	0.20651	206.064	19.79	0.49	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	164.15210	0.16415	166.66890	0.16667	164.152	20.01	0.42	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	283.85210	0.28385	307.46890	0.30747	283.852	20.01	0.58	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	383.67100	0.38367	409.50730	0.40951	383.671	20.33	0.68	0.00	0	502.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	113.97100	0.11397	118.70730	0.11871	113.971	20.33	0.32	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	67.21020	0.06721	73.29890	0.07330	67.210	20.76	0.21	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	45.25250	0.04525	51.40530	0.05141	45.253	21.07	0.15	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	752.41680	0.75242	779.37080	0.77937	752.417	21.30	0.88	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	28.12880	0.02813	33.77550	0.03378	28.129	21.41	0.10	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	24.13190	0.02413	29.91600	0.02992	24.132	21.52	0.09	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	15.09370	0.01509	18.44290	0.01844	15.094	22.70	0.06	0.00	0	35,701.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	1,034.79370	1.03479	1,059.24290	1.05924	1,034.794	22.70	0.94	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	1,131.73240	1.13173	1,155.30490	1.15530	1,131.732	23.30	0.95	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	1,180.46620	1.18047	1,203.67170	1.20367	1,180.466	23.59	0.96	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Call	8.65780	0.00866	10.15270	0.01015	8.658	24.19	0.03	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	1,278.35780	1.27836	1,300.95270	1.30095	1,278.358	24.19	0.97	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	5.93920	0.00594	6.66630	0.00667	5.939	25.25	0.02	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	3.72430	0.00372	4.15510	0.00416	3.724	26.56	0.01	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	0.74740	0.00075	1.03610	0.00104	0.747	30.73	0.00	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			15.73330	15.73330	15.71220	15.71220		19.91	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			15.73630	15.73630	15.71530	15.71530		20.01	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	0.24680	0.00025	0.34600	0.00035	0.247	28.66	0.00	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,114.99480	1.11499	1,095.50570	1.09551	1,114.995	21.43	0.97	0.00	0	17,991.00
\$ / R	On 17/03/2016	Any day expiry			15.73940	15.73940	15.74100	15.74100		20.08	0.00	0.00	0	0.00
\$ / R	On 17/03/2016	Any day expiry	15.74	Call	246.42910	0.24643	0.00000	0.00000	246.429	20.06	0.51	39,942,787.50	5,000	2,500.00
\$ / R	On 23/03/2016	Any day expiry			15.75750	15.75750	15.73660	15.73660		19.71	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	1.41030	0.00141	1.48160	0.00148	1.410	23.82	0.01	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	828.83610	0.82884	815.33410	0.81533	828.836	18.88	0.88	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			15.77570	15.77570	15.75490	15.75490		19.39	0.00	0.00	0	140.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.04200	0.00004	0.03570	0.00004	0.042	30.18	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	1.27740	0.00128	1.16290	0.00116	1.277	22.45	0.00	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	642.23560	0.64224	633.80390	0.63380	642.236	18.85	0.76	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	251.78240	0.25178	251.76350	0.25176	251.782	19.88	0.42	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry			15.78180	15.78180	15.76090	15.76090		19.60	0.00	2,733,355.10	173	485.00
\$ / R	On 04/04/2016	Any day expiry			15.79390	15.79390	15.77310	15.77310		19.44	0.00	316,170.00	20	120.00
\$ / R	On 05/04/2016	Any day expiry			15.79690	15.79690	15.77620	15.77620		19.49	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	337.89040	0.33789	334.37210	0.33437	337.890	19.66	0.48	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			15.79990	15.79990	15.77930	15.77930		19.53	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry			15.80300	15.80300	15.78230	15.78230		19.54	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	227.70280	0.22770	226.36600	0.22637	227.703	20.52	0.35	0.00	0	5,000.00
\$ / R	On 11/04/2016	Any day expiry			15.81510	15.81510	15.79460	15.79460		19.37	0.00	0.00	0	100.00
\$ / R	On 15/04/2016	Any day expiry			15.82720	15.82720	15.80690	15.80690		19.55	0.00	0.00	0	2,267.00

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			15.83640	15.83640	15.81610	15.81610	19.38	0.00	0.00	0	0.00
\$ / R	13.97	Put	On 18/04/2016	Any day expiry	12.89490	0.01289	14.32310	0.01432	12.895	19.15	0.03	0.00	0	17,896.00	
\$ / R	15.42	Call	On 18/04/2016	Any day expiry	657.78070	0.65778	650.06600	0.65007	657.781	18.84	0.67	0.00	0	17,896.00	
\$ / R	17.09	Call	On 18/04/2016	Any day expiry	111.89460	0.11189	112.48970	0.11249	111.895	21.99	0.17	0.00	0	5,000.00	
\$ / R			On 20/04/2016	Any day expiry	15.84240	15.84240	15.82220	15.82220		19.43	0.00	0.00	0	700.00	
\$ / R			On 25/04/2016	Any day expiry	15.85760	15.85760	15.83760	15.83760		19.31	0.00	0.00	0	0.00	
\$ / R	16.81	Call	On 25/04/2016	Any day expiry	183.06830	0.18307	182.59510	0.18260	183.068	21.28	0.25	0.00	0	10,000.00	
\$ / R			On 26/04/2016	Any day expiry	15.86060	15.86060	15.84060	15.84060		19.34	0.00	0.00	0	180.00	
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	0.35140	0.00035	0.37320	0.00037	0.351	24.82	0.00	0.00	0	250.00	
\$ / R	13.50	Put	On 26/04/2016	Any day expiry	8.85220	0.00885	9.44470	0.00944	8.852	20.55	0.02	0.00	0	150.00	
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	569.07410	0.56907	562.48610	0.56249	569.074	19.10	0.58	0.00	0	250.00	
\$ / R	16.29	Call	On 26/04/2016	Any day expiry	313.50030	0.31350	310.57260	0.31057	313.500	20.24	0.38	0.00	0	150.00	
\$ / R	16.69	Call	On 26/04/2016	Any day expiry	211.76920	0.21177	210.44920	0.21045	211.769	21.06	0.28	0.00	0	10,000.00	
\$ / R			On 28/04/2016	Any day expiry	15.86670	15.86670	15.84680	15.84680		19.33	0.00	0.00	0	40.00	
\$ / R			On 29/04/2016	Any day expiry	15.86980	15.86980	15.84980	15.84980		19.35	0.00	4,717,950.00	300	800.00	
\$ / R			On 04/05/2016	Any day expiry	15.88490	15.88490	15.86520	15.86520		19.31	0.00	0.00	0	370.00	
\$ / R			On 10/05/2016	Any day expiry	15.90330	15.90330	15.88400	15.88400		19.28	0.00	0.00	0	0.00	
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	45.22530	0.04523	49.38300	0.04938	45.225	18.10	0.08	0.00	0	8,403.00	
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	728.63350	0.72863	720.68970	0.72069	728.634	18.79	0.64	0.00	0	8,403.00	
\$ / R			On 13/05/2016	Any day expiry	15.91270	15.91270	15.89340	15.89340		19.35	0.00	0.00	0	550.00	
\$ / R			On 16/05/2016	Any day expiry	15.92220	15.92220	15.90280	15.90280		19.26	0.00	0.00	0	100.00	
\$ / R			On 17/05/2016	Any day expiry	15.92530	15.92530	15.90590	15.90590		19.37	0.00	0.00	0	100.00	
\$ / R			On 19/05/2016	Any day expiry	15.93160	15.93160	15.91220	15.91220		19.40	0.00	0.00	0	0.00	
\$ / R	15.70	Call	On 19/05/2016	Any day expiry	676.25980	0.67626	667.71790	0.66772	676.260	19.08	0.58	0.00	0	5,000.00	
\$ / R			On 23/05/2016	Any day expiry	15.94420	15.94420	15.92470	15.92470		19.34	0.00	0.00	0	0.00	
\$ / R	15.36	Call	On 23/05/2016	Any day expiry	887.67450	0.88767	877.49100	0.87749	887.674	18.59	0.68	0.00	0	5,000.00	
\$ / R			On 27/05/2016	Any day expiry	15.95680	15.95680	15.93720	15.93720		19.42	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	2.31000	0.00231	2.28140	0.00228	2.310	24.03	0.00	0.00	0	250.00	
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	21.03350	0.02103	21.83270	0.02183	21.033	19.53	0.03	0.00	0	150.00	
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	526.78520	0.52679	519.09950	0.51910	526.785	19.74	0.47	0.00	0	250.00	
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	347.11300	0.34711	342.10040	0.34210	347.113	20.77	0.34	0.00	0	150.00	
\$ / R			On 31/05/2016	Any day expiry	15.96940	15.96940	15.94980	15.94980		19.33	0.00	0.00	0	338.00	
\$ / R			On 06/06/2016	Any day expiry	15.98830	15.98830	15.96860	15.96860		19.40	0.00	0.00	0	0.00	
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	4.01690	0.00402	4.12520	0.00413	4.017	21.92	0.01	0.00	0	1,000.00	
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	904.86610	0.90487	894.14550	0.89415	904.866	18.69	0.66	0.00	0	1,000.00	
\$ / R			On 08/06/2016	Any day expiry	15.99460	15.99460	15.97500	15.97500		19.44	0.00	0.00	0	0.00	
\$ / R	14.60	Put	On 08/06/2016	Any day expiry	126.24830	0.12625	130.91130	0.13091	126.248	18.22	0.15	0.00	0	8,219.00	
\$ / R	15.78	Call	On 08/06/2016	Any day expiry	738.90250	0.73890	729.35900	0.72936	738.903	19.16	0.57	0.00	0	8,219.00	
\$ / R			On 09/06/2016	Any day expiry	15.99780	15.99780	15.97820	15.97820		19.46	0.00	0.00	0	264.00	
\$ / R			On 13/06/2016	Foreign Exchange Future	16.01050	16.01050	15.99110	15.99110		19.42	0.00	145,647,518.50	9,097	224,922.00	
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	4.38200	0.00438	4.46270	0.00446	4.382	21.71	0.01	0.00	0	330.00	
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	9.50230	0.00950	9.77330	0.00977	9.502	19.38	0.02	0.00	0	6,600.00	
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	11.19260	0.01119	11.53220	0.01153	11.193	19.31	0.02	0.00	0	750.00	
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	15.93180	0.01593	16.47150	0.01647	15.932	19.14	0.03	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	2,536.83250	2.53683	2,518.42660	2.51843	2,536.833	18.89	0.96	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	26.33250	0.02633	27.32660	0.02733	26.333	18.89	0.04	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	27.64100	0.02764	28.69300	0.02869	27.641	18.87	0.04	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	75.39310	0.07539	78.50820	0.07851	75.393	18.31	0.10	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	80.77390	0.08077	84.11050	0.08411	80.774	18.27	0.10	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	114.84310	0.11484	119.31230	0.11931	114.843	18.18	0.14	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.75	Put	163.19520	0.16320	168.72760	0.16873	163.195	18.26	0.18	0.00	0	47,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	186.16670	0.18617	192.14610	0.19215	186.167	18.29	0.20	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,286.63910	1.28664	1,273.58010	1.27358	1,286.639	18.32	0.78	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	216.67320	0.21667	223.19380	0.22319	216.673	18.33	0.23	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,235.31710	1.23532	1,222.57630	1.22258	1,235.317	18.34	0.76	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	224.81710	0.22482	231.47630	0.23148	224.817	18.34	0.24	0.00	0	15,940.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	705.78690	0.70579	697.30770	0.69731	705.787	19.30	0.55	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.93	Put	611.47290	0.61147	622.52560	0.62253	611.473	19.34	0.46	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	660.61670	0.66062	652.56470	0.65256	660.617	19.42	0.52	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	650.11670	0.65012	661.46470	0.66146	650.117	19.42	0.48	0.00	0	41,005.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	619.38410	0.61938	611.84380	0.61184	619.384	19.59	0.50	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.17	Put	751.44190	0.75144	763.64560	0.76365	751.442	19.71	0.52	41,818,206.00	5,000	0.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	569.32330	0.56932	562.41920	0.56242	569.323	19.82	0.47	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	807.81840	0.80782	820.45770	0.82046	807.818	19.87	0.54	0.00	0	5,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	966.78920	0.96679	980.49920	0.98050	966.789	20.28	0.59	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	467.99360	0.46799	462.43030	0.46243	467.994	20.33	0.40	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,072.05720	1.07206	1,086.37490	1.08637	1,072.057	20.53	0.62	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	360.25590	0.36026	356.30440	0.35630	360.256	21.02	0.33	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	355.61580	0.35562	351.74760	0.35175	355.616	21.06	0.32	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	344.28320	0.34428	340.62060	0.34062	344.283	21.15	0.32	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.05	Call	333.32880	0.33333	329.86590	0.32987	333.329	21.24	0.31	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	331.18020	0.33118	327.75760	0.32776	331.180	21.26	0.31	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	324.82680	0.32483	321.51800	0.32152	324.827	21.31	0.30	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	180.52880	0.18053	179.72540	0.17973	180.529	22.84	0.18	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	172.52660	0.17253	171.84340	0.17184	172.527	22.95	0.17	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	161.74880	0.16175	161.22770	0.16123	161.749	23.10	0.16	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	123.07580	0.12308	123.10520	0.12311	123.076	23.76	0.13	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry			16.04570	16.04570	16.02640	16.02640		19.56	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	295.88010	0.29588	304.35800	0.30436	295.880	18.51	0.28	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	484.57910	0.48458	480.08280	0.48008	484.579	20.53	0.40	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			16.05840	16.05840	16.03920	16.03920		19.53	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	4.19730	0.00420	4.31890	0.00432	4.197	22.31	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	30.94040	0.03094	33.06230	0.03306	30.940	18.46	0.04	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	506.64380	0.50664	502.20610	0.50221	506.644	20.46	0.41	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	394.46440	0.39446	391.75310	0.39175	394.464	21.16	0.33	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			16.14780	16.14780	16.12920	16.12920		19.68	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,082.94380	1.08294	1,098.71150	1.09871	1,082.944	20.36	0.56	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	280.50250	0.28050	281.16780	0.28117	280.503	22.79	0.22	0.00	0	7,229.00

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										
					16.15100	16.15100	16.13240	16.13240		19.69	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	6.20150	0.00620	6.41480	0.00641	6.201	21.29	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	38.75280	0.03875	40.62940	0.04063	38.753	17.75	0.05	0.00	0	150.00
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	483.77340	0.48377	482.91160	0.48291	483.773	21.19	0.35	0.00	0	250.00
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	412.24750	0.41225	412.25110	0.41225	412.248	21.72	0.31	0.00	0	150.00
\$ / R			On 11/08/2016	Any day expiry	16.19880	16.19880	16.18060	16.18060		19.74	0.00	0.00	0	0.00
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	11.76240	0.01176	12.58190	0.01258	11.762	17.69	0.02	0.00	0	2,000.00
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	1,177.32780	1.17733	1,172.12550	1.17213	1,177.328	18.87	0.66	0.00	0	2,000.00
\$ / R			On 15/08/2016	Any day expiry	16.21160	16.21160	16.19340	16.19340		19.71	0.00	0.00	0	105.00
\$ / R			On 17/08/2016	Any day expiry	16.21800	16.21800	16.19980	16.19980		19.73	0.00	0.00	0	0.00
\$ / R	15.84	Put	On 17/08/2016	Any day expiry	657.59520	0.65760	671.04190	0.67104	657.595	19.27	0.40	0.00	0	5,000.00
\$ / R	17.39	Call	On 17/08/2016	Any day expiry	497.88630	0.49789	498.78300	0.49878	497.886	21.50	0.34	0.00	0	5,000.00
\$ / R			On 26/08/2016	Any day expiry	16.24670	16.24670	16.22870	16.22870		19.80	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	8.25420	0.00825	8.58940	0.00859	8.254	20.45	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	42.55240	0.04255	47.09800	0.04710	42.552	16.91	0.05	0.00	0	150.00
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	462.94910	0.46295	464.72430	0.46472	462.949	21.95	0.31	0.00	0	250.00
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	419.27800	0.41928	420.39990	0.42040	419.278	22.30	0.29	0.00	0	150.00
\$ / R			On 06/09/2016	Any day expiry	16.28180	16.28180	16.26410	16.26410		19.81	0.00	0.00	0	0.00
\$ / R			On 08/09/2016	Any day expiry	16.28830	16.28830	16.27070	16.27070		19.82	0.00	0.00	0	0.00
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	78.32520	0.07833	77.19060	0.07719	78.325	17.36	0.08	0.00	0	48,990.00
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	595.60190	0.59560	597.58990	0.59759	595.602	21.24	0.38	0.00	0	48,990.00
\$ / R			On 09/09/2016	Any day expiry	16.29160	16.29160	16.27400	16.27400		19.83	0.00	0.00	0	0.00
\$ / R			On 13/09/2016	Any day expiry	16.30480	16.30480	16.28730	16.28730		19.82	0.00	0.00	0	0.00
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	331.07830	0.33108	339.80380	0.33980	331.078	18.52	0.24	0.00	0	1,000.00
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	343.52120	0.34352	347.77400	0.34777	343.521	23.13	0.23	0.00	0	1,000.00
\$ / R			On 15/09/2016	Any day expiry	16.31140	16.31140	16.29390	16.29390		19.83	0.00	0.00	0	259.00
\$ / R			On 19/09/2016	Foreign Exchange Future	16.32460	16.32460	16.30710	16.30710		19.82	0.00	897,853.00	55	154,308.00
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	34.70900	0.03471	34.79430	0.03479	34.709	16.80	0.04	0.00	0	405.00
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	216.20330	0.21620	222.00420	0.22200	216.203	18.22	0.17	0.00	0	47,500.00
\$ / R	16.51	Call	On 19/09/2016	Foreign Exchange Future	883.79390	0.88379	883.62230	0.88362	883.794	20.10	0.50	0.00	0	15,000.00
\$ / R	17.50	Call	On 19/09/2016	Foreign Exchange Future	585.25230	0.58525	587.75060	0.58775	585.252	21.50	0.36	0.00	0	405.00
\$ / R	17.70	Call	On 19/09/2016	Foreign Exchange Future	540.27010	0.54027	543.12350	0.54312	540.270	21.79	0.34	0.00	0	10,000.00
\$ / R	19.55	Call	On 19/09/2016	Foreign Exchange Future	260.07540	0.26008	265.16500	0.26517	260.075	24.12	0.18	0.00	0	17,500.00
\$ / R			On 28/09/2016	Any day expiry	16.35440	16.35440	16.33690	16.33690		19.90	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	11.99690	0.01200	12.18940	0.01219	11.997	20.10	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 28/09/2016	Any day expiry	60.26190	0.06026	60.15370	0.06015	60.262	17.21	0.06	0.00	0	150.00
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	460.92370	0.46092	464.54450	0.46454	460.924	22.51	0.29	0.00	0	250.00
\$ / R	18.41	Call	On 28/09/2016	Any day expiry	432.79190	0.43279	436.78220	0.43678	432.792	22.70	0.27	0.00	0	150.00
\$ / R			On 26/10/2016	Any day expiry	16.44680	16.44680	16.42960	16.42960		20.02	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	14.04820	0.01405	14.38080	0.01438	14.048	19.59	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	72.43820	0.07244	71.76660	0.07177	72.438	17.25	0.07	0.00	0	150.00
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	453.37140	0.45337	459.12170	0.45912	453.371	22.98	0.27	0.00	0	250.00
\$ / R	18.85	Call	On 26/10/2016	Any day expiry	440.83490	0.44083	446.84060	0.44684	440.835	23.08	0.26	0.00	0	150.00
\$ / R			On 28/11/2016	Any day expiry	16.55580	16.55580	16.53890	16.53890		20.10	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 28/11/2016	Any day expiry	11.80	Put	15.60490	0.01560	15.99110	0.01599	15.605	18.95	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	85.35760	0.08536	82.36130	0.08236	85.358	17.23	0.07	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	447.99500	0.44800	455.76690	0.45577	447.995	23.54	0.25	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.60910	16.60910	16.59220	16.59220		20.14	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.62600	16.62600	16.60890	16.60890		19.74	0.00	0.00	0	28,953.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	17.25010	0.01725	17.12710	0.01713	17.250	18.72	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	58.08450	0.05808	56.52080	0.05652	58.084	16.62	0.05	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	71.08680	0.07109	69.67610	0.06968	71.087	16.80	0.06	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	88.59140	0.08859	87.46290	0.08746	88.591	17.01	0.07	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	325.81510	0.32582	331.04650	0.33105	325.815	18.56	0.20	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	405.29260	0.40529	412.07170	0.41207	405.293	18.68	0.23	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	426.74020	0.42674	433.90810	0.43391	426.740	18.71	0.24	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	432.99930	0.43300	440.28030	0.44028	432.999	18.72	0.24	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	498.87480	0.49887	507.30320	0.50730	498.875	18.79	0.27	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	502.32490	0.50232	510.81510	0.51082	502.325	18.79	0.27	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,796.75090	1.79675	1,789.28250	1.78928	1,796.751	18.87	0.71	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	608.99050	0.60899	619.22930	0.61923	608.991	18.90	0.31	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	639.40120	0.63940	650.10660	0.65011	639.401	18.98	0.32	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	745.02030	0.74502	757.26910	0.75727	745.020	19.24	0.35	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	843.80140	0.84380	857.39720	0.85740	843.801	19.46	0.38	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	948.83900	0.94884	963.76110	0.96376	948.839	19.68	0.41	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,100.40980	1.10041	1,116.81260	1.11681	1,100.410	19.99	0.44	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,135.53500	1.13553	1,152.24470	1.15224	1,135.535	20.06	0.45	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,231.64130	1.23164	1,249.08940	1.24909	1,231.641	20.24	0.47	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	1,274.77610	1.27478	1,292.52180	1.29252	1,274.776	20.32	0.48	30,264,080.63	3,750	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	844.21960	0.84422	848.02280	0.84802	844.220	21.44	0.41	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	752.16920	0.75217	756.96580	0.75697	752.169	21.90	0.37	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	667.37270	0.66737	673.21590	0.67322	667.373	22.36	0.34	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	585.38680	0.58539	592.19200	0.59219	585.387	22.89	0.30	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	570.21050	0.57021	577.18670	0.57719	570.211	23.00	0.29	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	566.90180	0.56690	573.91830	0.57392	566.902	23.03	0.29	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	542.88360	0.54288	550.16960	0.55017	542.884	23.21	0.28	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	527.59720	0.52760	535.04930	0.53505	527.597	23.33	0.27	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	469.03570	0.46904	477.31600	0.47732	469.036	23.95	0.25	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	463.92970	0.46393	472.32970	0.47233	463.930	24.03	0.24	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	457.92900	0.45793	466.47000	0.46647	457.929	24.14	0.24	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	444.46810	0.44447	453.32200	0.45332	444.468	24.38	0.23	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	432.60460	0.43260	441.73500	0.44173	432.605	24.60	0.23	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	425.59310	0.42559	434.89020	0.43489	425.593	24.74	0.22	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	413.83010	0.41383	423.40370	0.42340	413.830	24.98	0.22	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	408.97480	0.40897	418.66470	0.41866	408.975	25.09	0.21	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	369.90070	0.36990	380.53150	0.38053	369.901	26.02	0.19	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	363.49050	0.36349	374.27580	0.37428	363.491	26.19	0.19	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	346.31820	0.34632	357.34450	0.35734	346.318	26.54	0.18	0.00	0	5,700.00

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 19/12/2016	Foreign Exchange Future	21.30	Call	338.91230	0.33891	349.83960	0.34984	338.912	26.54	0.18	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.90260	16.90260	16.88170	16.88170		20.42	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	751.65690	0.75166	763.15950	0.76316	751.657	19.20	0.32	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	768.96750	0.76897	780.57850	0.78058	768.968	19.22	0.32	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,300.10770	1.30011	1,320.28920	1.32029	1,300.108	20.25	0.44	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	803.70950	0.80371	811.27020	0.81127	803.709	22.72	0.35	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	732.75810	0.73276	741.73370	0.74173	732.758	23.13	0.32	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	491.56850	0.49157	509.67230	0.50967	491.568	25.79	0.22	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.12190	17.12190	17.09960	17.09960		21.01	0.00	0.00	0	0.00
\$ / R	On 18/09/2017	Foreign Exchange Future			17.32550	17.32550	17.30200	17.30200		21.41	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.73030	15.73030	15.70920	15.70920		19.79	0.00	330,336.30	21	961.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			16.01050	16.01050	15.99110	15.99110		19.42	0.00	160,105.00	10	267.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.32460	16.32460	16.30710	16.30710		19.82	0.00	81,623.00	5	127.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.62600	16.62600	16.60890	16.60890		19.74	0.00	0.00	0	20.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.90260	16.90260	16.88170	16.88170		19.11	0.00	0.00	0	0.00
£ / R	On 07/03/2016	Any day expiry			22.21240	22.21240	22.00790	22.00790		21.05	0.00	309,044.40	14	115.00
£ / R	On 14/03/2016	Foreign Exchange Future			22.22880	22.22880	22.03720	22.03720		21.98	0.00	22,762,291.20	1,024	56,223.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	17.45630	0.01746	30.15640	0.03016	17.456	23.76	0.05	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	21.50	Put	86.28660	0.08629	144.35130	0.14435	86.287	21.82	0.18	0.00	0	12,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	993.31810	0.99332	1,171.61210	1.17161	993.318	22.90	0.84	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	18.58080	0.01858	15.34250	0.01534	18.581	25.29	0.05	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	2.61080	0.00261	2.67170	0.00267	2.611	30.02	0.01	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry			22.36900	22.36900	22.17750	22.17750		22.19	0.00	111,190.50	5	121.00
£ / R	On 28/04/2016	Any day expiry			22.42560	22.42560	22.23420	22.23420		22.12	0.00	0.00	0	157.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.63360	22.63360	22.44150	22.44150		22.26	0.00	13,580,160.00	600	4,964.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	508.13770	0.50814	459.07920	0.45908	508.138	23.37	0.30	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	177.43900	0.17744	158.49340	0.15849	177.439	24.75	0.13	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			23.04220	23.04220	22.85080	22.85080		22.38	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	666.84720	0.66685	728.97070	0.72897	666.847	22.07	0.27	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	633.64200	0.63364	594.01650	0.59402	633.642	23.95	0.28	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			23.09620	23.09620	22.90460	22.90460		22.19	0.00	3,510,622.40	152	1,478.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.54550	23.54550	23.35260	23.35260		21.23	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	181.55450	0.18155	200.11780	0.20012	181.555	21.28	0.08	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,482.37260	1.48237	1,578.89480	1.57889	1,482.373	20.98	0.41	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	806.57340	0.80657	765.79190	0.76579	806.573	23.18	0.29	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			23.96370	23.96370	23.76380	23.76380		20.77	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.13854	0.13854	0.13796	0.13796		23.49	0.00	0.00	0	5,671.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14143	0.14143	0.14086	0.14086		21.14	0.00	0.00	0	5,474.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14477	0.14477	0.14422	0.14422		20.75	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14807	0.14807	0.14753	0.14753		20.67	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		17.17400	17.17400		17.00760	17.00760		22.66	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future		17.18820	17.18820		17.03250	17.03250		22.30	0.00	4,382,991.00	255	59,360.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.02260	0.00002	0.02700	0.00003	0.023	42.25	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.02350	0.00002	0.02800	0.00003	0.024	40.69	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	0.03540	0.00004	0.05540	0.00006	0.035	34.51	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	0.06030	0.00006	0.09430	0.00009	0.060	33.72	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	0.31850	0.00032	0.49490	0.00049	0.319	31.25	0.00	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,288.95270	2.28895	2,133.66370	2.13366	2,288.953	29.95	1.00	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	0.75270	0.00075	1.16370	0.00116	0.753	29.95	0.00	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	0.89260	0.00089	1.37830	0.00138	0.893	29.69	0.00	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,821.01680	1.82102	1,666.73070	1.66673	1,821.017	27.91	0.99	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	2.81680	0.00282	4.23070	0.00423	2.817	27.91	0.01	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,248.87520	1.24888	1,095.82260	1.09582	1,248.875	24.30	0.96	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,200.13750	1.20014	1,047.31860	1.04732	1,200.138	23.96	0.96	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,054.96040	1.05496	903.04730	0.90305	1,054.960	22.94	0.94	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	911.86670	0.91187	766.28450	0.76628	911.867	21.92	0.92	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	429.34740	0.42935	327.55240	0.32755	429.347	22.05	0.68	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry		17.21740	17.21740		17.06100	17.06100		21.47	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry		17.22470	17.22470		17.06840	17.06840		21.49	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry		17.31210	17.31210		17.15690	17.15690		20.76	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry		17.35470	17.35470		17.19950	17.19950		20.52	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry		17.36250	17.36250		17.20730	17.20730		20.50	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry		17.36650	17.36650		17.21110	17.21110		20.52	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry		17.46990	17.46990		17.31440	17.31440		20.29	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry		17.47800	17.47800		17.32230	17.32230		20.31	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future		17.54740	17.54740		17.39140	17.39140		20.25	0.00	4,807,987.60	274	42,775.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	18.74200	0.01874	23.35830	0.02336	18.742	20.95	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,749.68230	1.74968	1,621.66860	1.62167	1,749.682	19.30	0.84	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future		17.95880	17.95880		17.80210	17.80210		20.34	0.00	0.00	0	9,138.00
€ / R	On 19/12/2016	Foreign Exchange Future		18.36150	18.36150		18.20260	18.20260		20.37	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	452.33250	0.45233	497.37190	0.49737	452.333	19.16	0.23	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	616.42690	0.61643	675.02420	0.67502	616.427	19.29	0.29	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	658.40640	0.65841	629.06430	0.62906	658.406	22.85	0.31	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	494.52890	0.49453	476.69340	0.47669	494.529	23.99	0.24	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future		18.73760	18.73760		18.56930	18.56930		20.48	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		103.77117	103.77117		103.79019	103.79019			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		101.03624	101.03624		101.05914	101.05914			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap		100.24242	100.24242		100.25199	100.25199			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.32453	100.32453		100.33749	100.33749			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		100.86483	100.86483		100.88362	100.88362			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		100.38781	100.38781		100.40234	100.40234			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			101.51296		101.51296		101.52002	101.52002			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			101.05911		101.05911		101.06511	101.06511			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			467.45300		467.45300		467.91700	467.91700			0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future			476.21100		476.21100		476.69000	476.69000			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			536.91000		536.91000		537.91800	537.91800			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			546.97000		546.97000		548.00400	548.00400			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			486.78300		486.78300		487.77900	487.77900			0.00	0.00	0	510.00
ALBI	On 04/08/2016	Index Future			495.90300		495.90300		496.92400	496.92400			0.00	0.00	0	139.00
ALBI	On 03/11/2016	Index Future			505.50900		505.50900		506.55500	506.55500			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.55660		11.55660		11.35490	11.35490		15.30	0.00	288,915.00	25	14,930.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	0.10870		0.00011		0.14890	0.00015	0.109	29.84	0.00	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,157.62990		1.15763		956.26130	0.95626	1,157.630	24.60	0.99	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	3.57340		0.00357		7.35950	0.00736	3.573	19.84	0.02	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	220.44930		0.22045		91.81860	0.09182	220.449	15.99	0.69	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	213.34270		0.21334		87.90410	0.08790	213.343	15.94	0.68	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	2.36060		0.00236		0.75570	0.00076	2.361	22.69	0.01	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.71340		11.71340		11.51050	11.51050		16.36	0.00	292,835.00	25	3,067.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.89470		11.89470		11.69120	11.69120		16.09	0.00	0.00	0	875.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			12.07220		12.07220		11.86770	11.86770		16.29	0.00	0.00	0	263.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			12.23580		12.23580		12.02810	12.02810		16.53	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.71180		11.71180		11.65280	11.65280		21.50	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.92230		11.92230		11.86360	11.86360		17.19	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			12.15980		12.15980		12.10260	12.10260		16.85	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			15.86780		15.86780		15.73020	15.73020		21.15	0.00	0.00	0	6,657.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.22510		16.22510		16.08700	16.08700		20.33	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future			16.63610		16.63610		16.49790	16.49790		20.51	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.40500		2.40500		2.39460	2.39460		17.82	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.42670		2.42670		2.41370	2.41370		20.17	0.00	0.00	0	22,550.00
CNH / R	On 19/09/2016	Foreign Exchange Future			2.45400		2.45400		2.44140	2.44140		20.19	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.30710		2.30710		2.28640	2.28640		21.44	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.35600		2.35600		2.33510	2.33510		22.62	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future			2.41200		2.41200		2.39090	2.39090		22.31	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	128.99781		128.99781		128.40021	128.40021			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	10.92303	74.73482		10.86783	75.07324				0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	11.02185	76.15028		10.96459	76.49602				0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	11.11699	73.81727		11.05767	74.17030				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	11.05971	78.61065		11.00445	78.99208				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	486.04900	486.04900		486.94800	486.94800				0.00	116,651,760.00	24	477.00
GOVI	On 04/08/2016	GOVI	495.15500	495.15500		496.07700	496.07700				0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	504.74700	504.74700		505.69100	505.69100				0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	2.02380	2.02380		2.02060	2.02060			19.17	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.06040	2.06040		2.05750	2.05750			18.92	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.10020	2.10020		2.09770	2.09770			19.36	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.13730	2.13730		2.13530	2.13530			19.74	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	123.38999	123.38999		123.39831	123.39831				0.00	0.00	0	4,606.00
I2025	On 04/08/2016	Bond Future	124.48490	124.48490		124.49474	124.49474				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	102.96032	102.96032		102.96723	102.96723				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	128.72210		128.72210		128.73049	128.73049			0.00	0.00	0	17,007.00
I2038	On 04/08/2016	Bond Future	129.76184		129.76184		129.77179	129.77179			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	127.69850		127.69850		127.70699	127.70699			0.00	5,874,131.00	46	12,766.00
I2046	On 04/08/2016	Bond Future	130.12757		130.12757		130.13748	130.13748			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	136.00045		136.00045		136.00910	136.00910			0.00	0.00	0	14,916.00
I2050	On 04/08/2016	Bond Future	137.01850		137.01850		137.02881	137.02881			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	237.03500		237.03500		236.94800	236.94800			0.00	0.00	0	975.00
IGOV	On 04/08/2016	Index Future	241.49600		241.49600		241.40900	241.40900			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	246.19300		246.19300		246.10600	246.10600			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	642.77400		642.77400		642.52300	642.52300			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	654.70800		654.70800		654.45300	654.45300			0.00	0.00	0	157.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.14000		92.86000		7.16000	92.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.30000		92.70000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.41000		92.59000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.51000		92.49000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.63000		92.37000		7.65000	92.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.69000		92.31000		7.71000	92.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.80000		92.20000		7.82000	92.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	8.04000		91.96000		8.06000	91.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	8.18000		91.82000		8.20000	91.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.33000		91.67000		8.35000	91.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.44000		91.56000		8.46000	91.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.53000		91.47000		8.55000	91.45000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.15510		0.15510		0.15450	0.15450			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.15510		0.15510		0.15410	0.15410			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15400		0.15400		0.15310	0.15310			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.15550		0.15550		0.15360	0.15360			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.07900		0.07900		0.07880	0.07880			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.06840		0.06840		0.06630	0.06630			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06270		0.06270		0.06140	0.06140			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.05930		0.05930		0.05790	0.05790			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future	10.56790		10.56790		10.38130	10.38130		17.44	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.70080		10.70080		10.51230	10.51230		13.56	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			10.85960		10.85960		10.66930	10.66930		57.04	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			11.01440		11.01440		10.82270	10.82270		15.81	0.00	0.00	0	0.00
PULA / R	On 14/03/2016	Foreign Exchange Future			1.39340		1.39340		1.39130	1.39130			0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.40870		1.40870		1.40690	1.40690			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.42530		1.42530		1.42310	1.42310			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.43810		1.43810		1.43370	1.43370			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			1.09270		1.09270		1.08420	1.08420			0.00	0.00	0	2.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.09600		1.09600		1.08760	1.08760			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10010		1.10010		1.09170	1.09170			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.10440		1.10440		1.09600	1.09600			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.42141		111.16327		9.39135	111.37225		11.68	0.00	53,358,369.60	480	55,119.00
R186	On 05/05/2016	Bond Future	8.75	Call	561.91000		0.56191		615.82000	0.61582	561.910	11.52	0.19	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	5,365.61000		5.36561		5,210.54000	5.21054	5,365.610	11.52	0.81	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	4,783.19000		4.78319		4,637.76000	4.63776	4,783.190	11.55	0.77	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	1,616.45000		1.61645		1,723.05000	1.72305	1,616.450	11.68	0.42	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	1,011.64000		1.01164		968.13000	0.96813	1,011.640	12.04	0.28	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	955.16000		0.95516		913.85000	0.91385	955.160	12.06	0.27	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	833.10000		0.83310		796.65000	0.79665	833.100	12.10	0.25	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.49248		107.96475		9.46099	108.17908		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			294.18144		294.18144		294.20214	294.20214			0.00	17,650,886.40	60	2,226.00
R197	On 04/08/2016	Bond Future			293.28116		293.28116		293.30536	293.30536			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			240.83662		240.83662		241.01778	241.01778		9.10	0.00	4,335,059.16	18	43,261.00
R202	On 04/08/2016	Bond Future			241.96743		241.96743		242.15443	242.15443		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			9.29624		93.81634		9.27125	93.93441		9.19	0.00	0.00	0	9,781.00
R2023	On 04/08/2016	Bond Future			9.37621		95.59313		9.34970	95.71459		8.59	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.45425		93.49416		9.42619	93.61880		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			8.40099		101.04882		8.38003	101.07503		1.99	0.00	0.00	0	54,114.00
R203	On 04/08/2016	Bond Future			8.58269		102.96263		8.55547	102.99056		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		8.80782	100.76428		8.77114	100.79370		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		9.80168	88.73567		9.77176	88.93757			0.00	0.00	0	17,366.00
R2030	On 04/08/2016	Bond Future		9.87482	86.40803		9.84368	86.61486			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		9.94085	87.51588		9.91096	87.72891		16.11	0.00	0.00	0	9,231.00
R2032	On 04/08/2016	Bond Future		10.01223	89.17346		9.98120	89.39154		15.39	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future		10.07765	86.72393		10.04547	86.94710		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		10.03292	91.99128		9.99789	92.26334			0.00	0.00	0	4,019.00
R2035	On 04/08/2016	Bond Future		10.10119	93.73354		10.06488	94.01185			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		10.07549	88.71122		10.04560	88.94145		17.44	0.00	0.00	0	40,778.00
R2037	On 04/08/2016	Bond Future		10.14714	86.13261		10.11614	86.36825		17.50	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future		10.20803	87.78442		10.17597	88.02543		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		8.77270	101.29560		8.75257	101.34127		3.79	0.00	0.00	0	33,079.00
R204	On 04/08/2016	Bond Future		8.91052	99.17302		8.88742	99.22076		3.46	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		9.04288	101.07452		9.01630	101.12414		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		10.13556	92.31430		10.11078	92.51705		17.96	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future		10.20737	89.55347		10.18165	89.76116		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		10.12872	89.64453		10.09371	89.93288		18.61	0.00	0.00	0	20,252.00
R2044	On 04/08/2016	Bond Future		10.19783	86.95839		10.16157	87.25327		18.70	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		10.25657	88.62603		10.21912	88.92744		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		10.12960	88.64540		10.09965	88.89582		19.14	0.00	0.00	0	63,659.00
R2048	On 04/08/2016	Bond Future		10.19309	90.32426		10.16208	90.58052		18.33	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		10.25379	87.61700		10.22174	87.87899		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		8.98737	96.94717		8.96222	97.02207		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	15.33000		0.01533		17.79000	0.01779	15.330	5.15	0.02	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.10597		95.13893		9.07826	95.21640		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			9.12338		91.52654		9.09836	91.61805		7.09	0.00	0.00	0	45,179.00
R208	On 04/08/2016	Bond Future			9.22101		93.26003		9.19404	93.35441		6.52	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.31143		91.64501		9.28240	91.74207		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			9.96488		68.77834		9.92987	69.00321		18.51	0.00	0.00	0	33,956.00
R209	On 05/05/2016	Bond Future	8.25	Call	24.97000		0.02497		29.97000	0.02997	24.970	18.02	0.01	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	290.18000		0.29018		326.26000	0.32626	290.180	18.14	0.12	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.02759		70.08100		9.99140	70.31099		17.75	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,062.48000		2.06248		2,163.19000	2.16319	2,062.480	17.68	0.39	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,302.98000		5.30298		5,471.44000	5.47144	5,302.980	18.48	0.69	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			10.08472		68.27372		10.04737	68.50877		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			180.98588		180.98588		180.15118	180.15118			0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future			184.42842		184.42842		183.57992	183.57992			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			137.60982		137.60982		137.59805	137.59805			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			138.48917		138.48917		138.47867	138.47867			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			143.13218		143.13218		143.14242	143.14242			0.00	1,431,321.80	10	3,833.00
R212	On 04/08/2016	Bond Future			143.94686		143.94686		143.95891	143.95891			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			9.83569		79.46966		9.80573	79.66394		15.95	0.00	0.00	0	48,117.00
R213	On 04/08/2016	Bond Future			9.90041		80.97473		9.86932	81.17370		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		9.96241	78.97600		9.93021	79.17952		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		10.05261	69.00786		10.01755	69.23999		19.26	0.00	0.00	0	32,449.00
R214	On 04/08/2016	Bond Future		10.11302	70.31489		10.07681	70.55215		18.46	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	391.52000	0.39152	422.03000	0.42203	391.520	17.97	0.10	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,332.04000	1.33204	1,407.74000	1.40774	1,332.040	18.24	0.28	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,057.43000	4.05743	4,207.24000	4.20724	4,057.430	18.96	0.58	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	7,998.74000	7.99874	8,200.91000	8.20091	7,998.740	19.36	0.82	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future		10.17068	68.36544		10.13332	68.60791		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		27,703.59000	27,703.59000		27,534.64000	27,534.64000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future		28,239.68000	28,239.68000		28,072.45000	28,072.45000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future		11.31150	11.31150		11.20970	11.20970		17.14	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		11.48860	11.48860		11.38480	11.38480		17.59	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		11.68760	11.68760		11.58220	11.58220		16.99	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future		5.36500	5.36500		5.32220	5.32220		13.27	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.32010	5.32010		5.27990	5.27990		15.31	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.28560	5.28560		5.24190	5.24190		15.77	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future		1.36700	1.36700		1.36900	1.36900			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.31530	1.31530		1.31110	1.31110			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.21130	1.21130		1.21380	1.21380			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,082,134,770.69</b>	<b>62,417</b>	<b>4 778 416.00</b>
<b>Grand Total:</b>												<b>1,082,134,770.69</b>	<b>62,417</b>	<b>4 778 416.00</b>