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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 04/03/2016

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 04/03/2016	Any day expiry	15.56960	15.56960		15.71880	15.71880		16.56	0.00	38,924,000.00	2,500	0.00
\$ / R	On 07/03/2016	Any day expiry	15.57260	15.57260		15.71880	15.71880		17.49	0.00	0.00	0	301.00
\$ / R	On 08/03/2016	Any day expiry	15.57260	15.57260		15.71280	15.71280		18.88	0.00	0.00	0	0.00
\$ / R	On 08/03/2016	Any day expiry	15.14	Call	458.23830	0.45824	593.52820	0.59353	458.238	24.08	0.87	0	2,500.00
\$ / R	On 08/03/2016	Any day expiry	15.84	Call	50.79250	0.05079	105.29910	0.10530	50.793	22.49	0.24	0	2,500.00
\$ / R	On 09/03/2016	Any day expiry	15.57260	15.57260		15.71570	15.71570		19.51	0.00	0.00	0	0.00
\$ / R	On 09/03/2016	Any day expiry	15.54	Call	161.95880	0.16196	271.44790	0.27145	161.959	19.97	0.54	0	1,000.00
\$ / R	On 09/03/2016	Any day expiry	15.61	Call	124.98750	0.12499	225.54190	0.22554	124.988	19.63	0.46	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry	15.57840	15.57840		15.72150	15.72150		20.12	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.58720	15.58720		15.73030	15.73030		19.19	0.00	546,565,168.00	35,065	779,066.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.00000	0.00000	0.00000	0.00000	0.000	27.01	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.00000	0.00000	0.00000	0.00000	0.000	27.41	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	29.02	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.00000	0.00000	0.00000	0.00000	0.000	29.26	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.00000	0.00000	0.00000	0.00000	0.000	29.90	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.00000	0.00000	0.00000	0.00000	0.000	30.22	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	12.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	30.63	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.00010	0.00000	0.00000	0.00000	0.000	31.51	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.00070	0.00000	0.00040	0.00000	0.001	32.71	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	3,037.21280	3.03721	3,180.30980	3.18031	3,037.213	34.35	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.02280	0.00002	0.02470	0.00002	0.023	33.22	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	2,787.22740	2.78723	2,930.32980	2.93033	2,787.227	32.86	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	0.04350	0.00004	0.04790	0.00005	0.043	31.97	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	0.06900	0.00007	0.07690	0.00008	0.069	31.08	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,387.29410	2.38729	2,530.40540	2.53041	2,387.294	30.49	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	0.11340	0.00011	0.12730	0.00013	0.113	30.13	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,087.44040	2.08744	2,230.57110	2.23057	2,087.440	28.71	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,037.48150	2.03748	2,180.61730	2.18062	2,037.481	28.41	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	0.53080	0.00053	0.59510	0.00060	0.531	27.22	0.00	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,827.74800	1.82775	1,970.91410	1.97091	1,827.748	27.16	1.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,648.17470	1.64817	1,791.38040	1.79138	1,648.175	26.10	1.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	1.00650	0.00101	1.11480	0.00111	1.007	26.04	0.00	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,588.38210	1.58838	1,731.60370	1.73160	1,588.382	25.74	0.99	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,488.71260	1.48871	1,632.08220	1.63208	1,488.713	24.92	0.99	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	1.80910	0.00181	2.43430	0.00243	1.809	23.87	0.01	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,379.04260	1.37904	1,522.77450	1.52277	1,379.043	23.77	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	2.02300	0.00202	2.68430	0.00268	2.023	23.25	0.01	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,279.42630	1.27943	1,423.21720	1.42322	1,279.426	22.72	0.99	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,090.48350	1.09048	1,234.37690	1.23438	1,090.484	20.74	0.98	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	3.28350	0.00328	4.07690	0.00408	3.284	20.74	0.02	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,001.20780	1.00121	1,145.13220	1.14513	1,001.208	19.80	0.98	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	892.39270	0.89239	1,036.31580	1.03632	892.393	18.65	0.97	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	5.19270	0.00519	6.01580	0.00602	5.193	18.65	0.03	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	843.07710	0.84308	986.97540	0.98698	843.077	18.13	0.97	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Put	5.87710	0.00588	6.67540	0.00668	5.877	18.13	0.03	0.00	0	300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	6.68640	0.00669	7.42980	0.00743	6.686	17.61	0.04	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	21.27070	0.02127	13.80850	0.01381	21.271	18.01	0.10	0.00	0	41,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	22.39450	0.02239	14.57490	0.01457	22.394	18.03	0.10	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	26.04740	0.02605	17.08070	0.01708	26.047	18.09	0.11	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.13	Put	39.81320	0.03981	26.69490	0.02669	39.813	18.26	0.16	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	441.03620	0.44104	567.01450	0.56701	441.036	18.40	0.80	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	388.35290	0.38835	509.63840	0.50964	388.353	18.54	0.75	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	132.71190	0.13271	95.89890	0.09590	132.712	18.90	0.38	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.50	Call	241.64660	0.24165	343.14180	0.34314	241.647	18.99	0.58	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.50	Put	154.44660	0.15445	112.84180	0.11284	154.447	18.99	0.42	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	210.44620	0.21045	305.92850	0.30593	210.446	19.11	0.53	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	205.53240	0.20553	299.99020	0.29999	205.532	19.13	0.52	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	195.94950	0.19595	288.34140	0.28834	195.950	19.17	0.50	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	191.27800	0.19128	282.63110	0.28263	191.278	19.19	0.50	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.70	Put	261.86510	0.26187	199.40540	0.19941	261.865	19.40	0.58	0.00	0	16,000.00

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	15.75	Call	130.81150	0.13081	206.06400	0.20606	130.811	19.51	0.38	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	99.57200	0.09957	164.15210	0.16415	99.572	19.72	0.31	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	362.37200	0.36237	283.85210	0.28385	362.372	19.72	0.69	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	64.30890	0.06431	113.97100	0.11397	64.309	20.04	0.22	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	477.10890	0.47711	383.67100	0.38367	477.109	20.04	0.78	0.00	0	502.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	34.21470	0.03421	67.21020	0.06721	34.215	20.46	0.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	21.35730	0.02136	45.25250	0.04525	21.357	20.76	0.09	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	878.07520	0.87808	752.41680	0.75242	878.075	21.23	0.94	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	13.48990	0.01349	28.12880	0.02813	13.490	21.57	0.06	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	11.93710	0.01194	24.13190	0.02413	11.937	21.91	0.05	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	7.47060	0.00747	15.09370	0.01509	7.471	23.27	0.03	0.00	0	35,701.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	1,170.27060	1.17027	1,034.79370	1.03479	1,170.271	23.27	0.97	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	1,268.78490	1.26878	1,131.73240	1.13173	1,268.785	23.95	0.97	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	1,318.17390	1.31817	1,180.46620	1.18047	1,318.174	24.29	0.98	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Call	4.35990	0.00436	8.65780	0.00866	4.360	24.97	0.02	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	1,417.15990	1.41716	1,278.35780	1.27836	1,417.160	24.97	0.98	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	2.99480	0.00299	5.93920	0.00594	2.995	26.12	0.01	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	1.66510	0.00167	3.72430	0.00372	1.665	27.14	0.01	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	0.24290	0.00024	0.74740	0.00075	0.243	30.79	0.00	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			15.59010	15.59010	15.73330	15.73330		19.32	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			15.59310	15.59310	15.73630	15.73630		19.43	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	0.21070	0.00021	0.24680	0.00025	0.211	27.96	0.00	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	970.93250	0.97093	1,114.99480	1.11499	970.933	19.62	0.96	0.00	0	17,991.00
\$ / R	On 17/03/2016	Any day expiry			15.59610	15.59610	15.73940	15.73940		19.50	0.00	0.00	0	0.00
\$ / R	On 17/03/2016	Any day expiry	15.74	Call	169.01400	0.16901	246.42910	0.24643	169.014	19.83	0.41	0.00	0	2,500.00
\$ / R	On 18/03/2016	Any day expiry			15.59910	15.59910	15.66850	15.66850		19.58	0.00	0.00	0	0.00
\$ / R	On 18/03/2016	Any day expiry	15.69	Call	199.20290	0.19920	0.00000	0.00000	199.203	19.79	0.45	35,105,274.25	5,000	2,500.00
\$ / R	On 23/03/2016	Any day expiry			15.61410	15.61410	15.75750	15.75750		19.24	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	1.37900	0.00138	1.41030	0.00141	1.379	22.99	0.01	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	697.90780	0.69791	828.83610	0.82884	697.908	18.48	0.85	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			15.63200	15.63200	15.77570	15.77570		18.92	0.00	0.00	0	140.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.03450	0.00003	0.04200	0.00004	0.035	29.51	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	1.14470	0.00114	1.27740	0.00128	1.145	21.44	0.00	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	527.01540	0.52702	642.23560	0.64224	527.015	18.48	0.70	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	186.34380	0.18634	251.78240	0.25178	186.344	19.67	0.35	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry			15.63800	15.63800	15.78180	15.78180		19.04	0.00	0.00	0	485.00
\$ / R	On 04/04/2016	Any day expiry			15.65000	15.65000	15.79390	15.79390		18.89	0.00	0.00	0	120.00
\$ / R	On 05/04/2016	Any day expiry			15.65300	15.65300	15.79690	15.79690		18.94	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	263.82180	0.26382	337.89040	0.33789	263.822	19.45	0.42	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			15.65600	15.65600	15.79990	15.79990		18.99	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry			15.65900	15.65900	15.80300	15.80300		19.13	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	173.14050	0.17314	227.70280	0.22770	173.140	20.33	0.29	0.00	0	5,000.00
\$ / R	On 11/04/2016	Any day expiry			15.67100	15.67100	15.81510	15.81510		19.01	0.00	0.00	0	100.00
\$ / R	On 15/04/2016	Any day expiry			15.68310	15.68310	15.82720	15.82720		19.17	0.00	0.00	0	2,267.00

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\$ / R			On 18/04/2016	Any day expiry			15.69210	15.69210	15.83640	15.83640	19.03	0.00	0.00	0	0.00
\$ / R	13.97	Put	On 18/04/2016	Any day expiry	14.51480	0.01451	12.89490	0.01289	14.515	18.60	0.04	0.00	0	17,896.00	
\$ / R	15.42	Call	On 18/04/2016	Any day expiry	557.80630	0.55781	657.78070	0.65778	557.806	18.70	0.62	0.00	0	17,896.00	
\$ / R	17.09	Call	On 18/04/2016	Any day expiry	84.92090	0.08492	111.89460	0.11189	84.921	21.92	0.14	0.00	0	5,000.00	
\$ / R			On 20/04/2016	Any day expiry	15.69820	15.69820	15.84240	15.84240		19.10	0.00	0.00	0	700.00	
\$ / R			On 25/04/2016	Any day expiry	15.71320	15.71320	15.85760	15.85760		19.03	0.00	0.00	0	0.00	
\$ / R	16.81	Call	On 25/04/2016	Any day expiry	146.20520	0.14621	183.06830	0.18307	146.205	21.29	0.21	0.00	0	10,000.00	
\$ / R			On 26/04/2016	Any day expiry	15.71620	15.71620	15.86060	15.86060		19.07	0.00	0.00	0	180.00	
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	0.37410	0.00037	0.35140	0.00035	0.374	24.48	0.00	0.00	0	250.00	
\$ / R	13.50	Put	On 26/04/2016	Any day expiry	9.71650	0.00972	8.85220	0.00885	9.716	20.05	0.02	0.00	0	150.00	
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	482.15280	0.48215	569.07410	0.56907	482.153	19.02	0.53	0.00	0	250.00	
\$ / R	16.29	Call	On 26/04/2016	Any day expiry	258.42780	0.25843	313.50030	0.31350	258.428	20.28	0.34	0.00	0	150.00	
\$ / R	16.69	Call	On 26/04/2016	Any day expiry	170.95780	0.17096	211.76920	0.21177	170.958	21.08	0.24	0.00	0	10,000.00	
\$ / R			On 28/04/2016	Any day expiry	15.72230	15.72230	15.86670	15.86670		19.07	0.00	347,006.00	22	62.00	
\$ / R			On 29/04/2016	Any day expiry	15.72530	15.72530	15.86980	15.86980		19.19	0.00	0.00	0	800.00	
\$ / R			On 04/05/2016	Any day expiry	15.74040	15.74040	15.88490	15.88490		19.10	0.00	0.00	0	370.00	
\$ / R			On 10/05/2016	Any day expiry	15.75860	15.75860	15.90330	15.90330		19.09	0.00	0.00	0	0.00	
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	54.86900	0.05487	45.22530	0.04523	54.869	17.97	0.09	0.00	0	8,403.00	
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	636.17860	0.63618	728.63350	0.72863	636.179	18.80	0.59	0.00	0	8,403.00	
\$ / R			On 13/05/2016	Any day expiry	15.76790	15.76790	15.91270	15.91270		19.25	0.00	0.00	0	550.00	
\$ / R			On 16/05/2016	Any day expiry	15.77720	15.77720	15.92220	15.92220		19.17	0.00	0.00	0	100.00	
\$ / R			On 17/05/2016	Any day expiry	15.78030	15.78030	15.92530	15.92530		19.20	0.00	0.00	0	100.00	
\$ / R			On 19/05/2016	Any day expiry	15.78650	15.78650	15.93160	15.93160		19.24	0.00	0.00	0	0.00	
\$ / R	15.70	Call	On 19/05/2016	Any day expiry	591.74370	0.59174	676.25980	0.67626	591.744	19.11	0.54	0.00	0	5,000.00	
\$ / R			On 23/05/2016	Any day expiry	15.79900	15.79900	15.94420	15.94420		19.19	0.00	0.00	0	0.00	
\$ / R	15.36	Call	On 23/05/2016	Any day expiry	789.02530	0.78903	887.67450	0.88767	789.025	18.61	0.64	0.00	0	5,000.00	
\$ / R			On 27/05/2016	Any day expiry	15.81140	15.81140	15.95680	15.95680		19.26	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	2.29250	0.00229	2.31000	0.00231	2.293	23.51	0.00	0.00	0	250.00	
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	23.26480	0.02326	21.03350	0.02103	23.265	19.14	0.04	0.00	0	150.00	
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	461.27270	0.46127	526.78520	0.52679	461.273	19.88	0.44	0.00	0	250.00	
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	300.85120	0.30085	347.11300	0.34711	300.851	20.94	0.31	0.00	0	150.00	
\$ / R			On 31/05/2016	Any day expiry	15.82380	15.82380	15.96940	15.96940		19.27	0.00	0.00	0	338.00	
\$ / R			On 06/06/2016	Any day expiry	15.84250	15.84250	15.98830	15.98830		19.25	0.00	0.00	0	0.00	
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	4.00960	0.00401	4.01690	0.00402	4.010	21.39	0.01	0.00	0	1,000.00	
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	809.18640	0.80919	904.86610	0.90487	809.186	18.71	0.62	0.00	0	1,000.00	
\$ / R			On 08/06/2016	Any day expiry	15.84870	15.84870	15.99460	15.99460		19.30	0.00	0.00	0	0.00	
\$ / R	14.60	Put	On 08/06/2016	Any day expiry	145.04690	0.14505	126.24830	0.12625	145.047	18.06	0.18	0.00	0	8,219.00	
\$ / R	15.78	Call	On 08/06/2016	Any day expiry	656.12050	0.65612	738.90250	0.73890	656.121	19.21	0.54	0.00	0	8,219.00	
\$ / R			On 09/06/2016	Any day expiry	15.85190	15.85190	15.99780	15.99780		19.39	0.00	0.00	0	264.00	
\$ / R			On 13/06/2016	Foreign Exchange Future	15.86440	15.86440	16.01050	16.01050		18.88	0.00	202,921,540.40	12,791	216,640.00	
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	4.56980	0.00457	4.38200	0.00438	4.570	21.29	0.01	0.00	0	330.00	
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	12.31820	0.01232	9.50230	0.00950	12.318	19.54	0.02	0.00	0	6,600.00	
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	14.19120	0.01419	11.19260	0.01119	14.191	19.41	0.02	0.00	0	750.00	
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	19.31250	0.01931	15.93180	0.01593	19.313	19.12	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	2,394.56300	2.39456	2,536.83250	2.53683	2,394.563	18.68	0.95	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	30.16300	0.03016	26.33250	0.02633	30.163	18.68	0.05	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	31.50410	0.03150	27.64100	0.02764	31.504	18.63	0.05	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	83.28900	0.08329	75.39310	0.07539	83.289	17.92	0.11	4,418,608.25	2,500	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	90.21470	0.09021	80.77390	0.08077	90.215	17.93	0.12	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	131.62990	0.13163	114.84310	0.11484	131.630	18.01	0.16	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.75	Put	185.68070	0.18568	163.19520	0.16320	185.681	18.09	0.21	0.00	0	47,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	212.05730	0.21206	186.16670	0.18617	212.057	18.15	0.23	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,170.02770	1.17003	1,286.63910	1.28664	1,170.028	18.23	0.75	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	248.03470	0.24803	216.67320	0.21667	248.035	18.27	0.26	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,122.01610	1.12202	1,235.31710	1.23532	1,122.016	18.30	0.74	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	257.61610	0.25762	224.81710	0.22482	257.616	18.30	0.26	0.00	0	15,940.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	628.35590	0.62836	705.78690	0.70579	628.356	19.39	0.51	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.93	Put	681.63280	0.68163	611.47290	0.61147	681.633	19.44	0.50	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	588.13120	0.58813	660.61670	0.66062	588.131	19.56	0.49	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	723.73120	0.72373	650.11670	0.65012	723.731	19.56	0.51	0.00	0	41,005.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	550.29100	0.55029	619.38410	0.61938	550.291	19.73	0.46	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	504.49380	0.50449	569.32330	0.56932	504.494	19.95	0.43	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	890.05310	0.89005	807.81840	0.80782	890.053	20.00	0.57	0.00	0	5,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,056.99150	1.05699	966.78920	0.96679	1,056.991	20.43	0.62	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	413.15400	0.41315	467.99360	0.46799	413.154	20.49	0.37	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,167.42750	1.16743	1,072.05720	1.07206	1,167.428	20.71	0.65	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	317.96720	0.31797	360.25590	0.36026	317.967	21.25	0.30	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	313.85990	0.31386	355.61580	0.35562	313.860	21.28	0.30	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	303.83460	0.30383	344.28320	0.34428	303.835	21.38	0.29	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.05	Call	294.15410	0.29415	333.32880	0.33333	294.154	21.47	0.28	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	292.25810	0.29226	331.18020	0.33118	292.258	21.49	0.28	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	286.64580	0.28665	324.82680	0.32483	286.646	21.55	0.27	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	157.06910	0.15707	180.52880	0.18053	157.069	23.03	0.16	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	150.11080	0.15011	172.52660	0.17253	150.111	23.15	0.16	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	140.74990	0.14075	161.74880	0.16175	140.750	23.31	0.15	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	107.25700	0.10726	123.07580	0.12308	107.257	24.00	0.12	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry			15.89900	15.89900	16.04570	16.04570		19.43	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	334.20130	0.33420	295.88010	0.29588	334.201	18.45	0.30	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	431.26850	0.43127	484.57910	0.48458	431.268	20.70	0.37	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.91160	15.91160	16.05840	16.05840		19.56	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	4.11150	0.00411	4.19730	0.00420	4.111	21.78	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	34.06180	0.03406	30.94040	0.03094	34.062	18.12	0.05	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	452.37470	0.45237	506.64380	0.50664	452.375	20.63	0.38	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	351.27330	0.35127	394.46440	0.39446	351.273	21.36	0.31	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			15.99970	15.99970	16.14780	16.14780		19.57	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,171.65670	1.17166	1,082.94380	1.08294	1,171.657	20.52	0.59	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	252.05190	0.25205	280.50250	0.28050	252.052	22.98	0.21	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			16.00280	16.00280	16.15100	16.15100		19.66	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	5.92860	0.00593	6.20150	0.00620	5.929	20.71	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	42.41480	0.04241	38.75280	0.03875	42.415	17.44	0.05	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	437.92890	0.43793	483.77340	0.48377	437.929	21.40	0.33	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	372.72120	0.37272	412.24750	0.41225	372.721	21.93	0.29	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			16.05000	16.05000	16.19880	16.19880		19.71	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	11.11890	0.01112	11.76240	0.01176	11.119	17.03	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,081.16700	1.08117	1,177.32780	1.17733	1,081.167	18.91	0.63	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			16.06260	16.06260	16.21160	16.21160		19.69	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			16.06890	16.06890	16.21800	16.21800		19.78	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	720.34660	0.72035	657.59520	0.65760	720.347	19.35	0.43	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	454.81560	0.45482	497.88630	0.49789	454.816	21.73	0.32	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			16.09720	16.09720	16.24670	16.24670		19.78	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	7.97060	0.00797	8.25420	0.00825	7.971	19.91	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	50.88520	0.05089	42.55240	0.04255	50.885	16.96	0.06	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	424.52660	0.42453	462.94910	0.46295	424.527	22.20	0.29	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	382.75750	0.38276	419.27800	0.41928	382.758	22.50	0.27	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			16.13180	16.13180	16.28180	16.28180		19.73	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			16.13810	16.13810	16.28830	16.28830		19.74	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	88.55430	0.08855	78.32520	0.07833	88.554	17.26	0.09	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	548.13730	0.54814	595.60190	0.59560	548.137	21.47	0.35	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			16.14130	16.14130	16.29160	16.29160		19.76	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			16.15440	16.15440	16.30480	16.30480		19.75	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	363.77300	0.36377	331.07830	0.33108	363.773	18.44	0.26	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	315.56950	0.31557	343.52120	0.34352	315.570	23.36	0.22	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			16.16090	16.16090	16.31140	16.31140		19.83	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.17400	16.17400	16.32460	16.32460		19.82	0.00	10,351,360.00	640	154,298.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	40.54140	0.04054	34.70900	0.03471	40.541	16.78	0.05	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	239.98950	0.23999	216.20330	0.21620	239.990	18.16	0.19	0.00	0	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	815.73440	0.81573	883.79390	0.88379	815.734	20.26	0.48	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	540.81360	0.54081	585.25230	0.58525	540.814	21.74	0.34	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	499.50630	0.49951	540.27010	0.54027	499.506	22.05	0.32	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	242.01330	0.24201	260.07540	0.26008	242.013	24.44	0.17	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.20340	16.20340	16.35440	16.35440		19.99	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	12.02590	0.01203	11.99690	0.01200	12.026	19.68	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	69.57350	0.06957	60.26190	0.06026	69.574	17.21	0.07	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	427.26340	0.42726	460.92370	0.46092	427.263	22.77	0.27	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	401.03700	0.40104	432.79190	0.43279	401.037	22.96	0.26	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.29480	16.29480	16.44680	16.44680		20.14	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	13.82510	0.01383	14.04820	0.01405	13.825	19.13	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	82.78850	0.08279	72.43820	0.07244	82.789	17.25	0.08	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	423.94780	0.42395	453.37140	0.45337	423.948	23.27	0.25	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	412.21140	0.41221	440.83490	0.44083	412.211	23.36	0.25	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.40260	16.40260	16.55580	16.55580		20.19	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	15.94330	0.01594	15.60490	0.01560	15.943	18.61	0.02	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	96.14200	0.09614	85.35760	0.08536	96.142	17.21	0.08	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	422.95850	0.42296	447.99500	0.44800	422.958	23.86	0.24	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.45530	16.45530	16.60910	16.60910		20.19	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.47200	16.47200	16.62600	16.62600		20.13	0.00	23,390,240.00	1,420	29,453.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	17.09660	0.01710	17.25010	0.01725	17.097	18.31	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	66.40450	0.06640	58.08450	0.05808	66.404	16.63	0.06	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	80.88200	0.08088	71.08680	0.07109	80.882	16.81	0.07	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	100.26820	0.10027	88.59140	0.08859	100.268	17.02	0.08	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	355.76790	0.35577	325.81510	0.32582	355.768	18.56	0.21	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	440.66820	0.44067	405.29260	0.40529	440.668	18.68	0.25	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	463.74950	0.46375	426.74020	0.42674	463.749	18.72	0.26	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	470.48260	0.47048	432.99930	0.43300	470.483	18.72	0.26	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	541.18640	0.54119	498.87480	0.49887	541.186	18.82	0.29	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	544.88710	0.54489	502.32490	0.50232	544.887	18.82	0.29	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,690.10150	1.69010	1,796.75090	1.79675	1,690.101	18.91	0.69	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	662.96030	0.66296	608.99050	0.60899	662.960	19.03	0.33	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	695.37040	0.69537	639.40120	0.63940	695.370	19.11	0.34	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	807.56350	0.80756	745.02030	0.74502	807.564	19.40	0.37	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	912.04780	0.91205	843.80140	0.84380	912.048	19.64	0.40	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,022.71800	1.02272	948.83900	0.94884	1,022.718	19.89	0.43	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,181.33940	1.18134	1,100.40980	1.10041	1,181.339	20.21	0.46	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,217.90660	1.21791	1,135.53500	1.13553	1,217.907	20.29	0.47	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,317.79540	1.31780	1,231.64130	1.23164	1,317.795	20.48	0.49	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	797.58440	0.79758	844.21960	0.84422	797.584	21.74	0.39	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	710.98510	0.71099	752.16920	0.75217	710.985	22.20	0.36	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	631.39080	0.63139	667.37270	0.66737	631.391	22.68	0.32	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	554.50730	0.55451	585.38680	0.58539	554.507	23.22	0.29	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	540.28160	0.54028	570.21050	0.57021	540.282	23.33	0.28	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	537.18130	0.53718	566.90180	0.56690	537.181	23.35	0.28	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	514.67500	0.51468	542.88360	0.54288	514.675	23.54	0.27	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	500.35140	0.50035	527.59720	0.52760	500.351	23.66	0.26	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	448.20380	0.44820	469.03570	0.46904	448.204	24.34	0.24	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	443.48420	0.44348	463.92970	0.46393	443.484	24.43	0.23	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	437.94330	0.43794	457.92900	0.45793	437.943	24.54	0.23	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	425.50650	0.42551	444.46810	0.44447	425.507	24.79	0.22	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	414.55070	0.41455	432.60460	0.43260	414.551	25.02	0.22	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	408.07460	0.40807	425.59310	0.42559	408.075	25.16	0.22	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	397.21430	0.39721	413.83010	0.41383	397.214	25.40	0.21	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	392.73370	0.39273	408.97480	0.40897	392.734	25.51	0.21	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	356.66820	0.35667	369.90070	0.36990	356.668	26.46	0.19	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	350.74970	0.35075	363.49050	0.36349	350.750	26.64	0.18	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	324.73900	0.32474	346.31820	0.34632	324.739	26.73	0.17	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	317.74240	0.31774	338.91230	0.33891	317.742	26.73	0.17	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.74700	16.74700	16.90260	16.90260		20.50	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 13/03/2017	Foreign Exchange Future	15.70	Put	806.88460		0.80688		751.65690	0.75166	806.885	19.30	0.33	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	825.29560		0.82530		768.96750	0.76897	825.296	19.33	0.34	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,385.85120		1.38585	1,300.10770	1.30011	1,385.851		20.50	0.46	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	771.21090		0.77121	803.70950	0.80371	771.211		23.08	0.34	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	704.42870		0.70443	732.75810	0.73276	704.429		23.51	0.31	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	483.56340		0.48356	491.56850	0.49157	483.563		26.34	0.21	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.96990		16.96990	17.12190	17.12190			21.08	0.00	0.00	0	0.00
\$ / R	On 18/09/2017	Foreign Exchange Future			17.17680		17.17680	17.32550	17.32550			21.42	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.58720		15.58720	15.73030	15.73030			19.19	0.00	233,808.00	15	956.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.86440		15.86440	16.01050	16.01050			18.88	0.00	79,322.00	5	267.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.17400		16.17400	16.32460	16.32460			19.82	0.00	161,740.00	10	137.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.47200		16.47200	16.62600	16.62600			20.13	0.00	0.00	0	20.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.74700		16.74700	16.90260	16.90260			19.09	0.00	0.00	0	0.00
£ / R	On 07/03/2016	Any day expiry			22.15050		22.15050	22.21240	22.21240			20.26	0.00	0.00	0	115.00
£ / R	On 14/03/2016	Foreign Exchange Future			22.17150		22.17150	22.22880	22.22880			20.88	0.00	21,284,640.00	960	56,171.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	11.23770		0.01124	17.45630	0.01746	11.238		22.23	0.03	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	21.50	Put	75.08870		0.07509	86.28660	0.08629	75.089		20.66	0.18	0.00	0	12,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	1,024.16180		1.02416	993.31810	0.99332	1,024.162		21.73	0.88	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	11.66130		0.01166	18.58080	0.01858	11.661		25.04	0.03	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	1.20200		0.00120	2.61080	0.00261	1.202		29.47	0.00	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry			22.31110		22.31110	22.36900	22.36900			21.83	0.00	0.00	0	121.00
£ / R	On 28/04/2016	Any day expiry			22.36770		22.36770	22.42560	22.42560			21.74	0.00	0.00	0	157.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.57420		22.57420	22.63360	22.63360			21.90	0.00	4,514,840.00	200	4,964.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	475.47330		0.47547	508.13770	0.50814	475.473		23.12	0.29	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	160.41560		0.16042	177.43900	0.17744	160.416		24.47	0.12	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			22.97900		22.97900	23.04220	23.04220			22.31	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	675.57620		0.67558	666.84720	0.66685	675.576		21.97	0.28	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	613.65590		0.61366	633.64200	0.63364	613.656		23.97	0.27	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			23.03260		23.03260	23.09620	23.09620			22.13	0.00	23,032.60	1	1,478.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.47940		23.47940	23.54550	23.54550			21.11	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	180.15920		0.18016	181.55450	0.18155	180.159		21.10	0.08	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,500.24590		1.50025	1,482.37260	1.48237	1,500.246		20.90	0.42	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	782.22570		0.78223	806.57340	0.80657	782.226		23.15	0.29	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			23.89870		23.89870	23.96370	23.96370			20.65	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.13764		0.13764	0.13854	0.13854			22.24	0.00	0.00	0	5,671.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14049		0.14049	0.14143	0.14143			21.38	0.00	0.00	0	5,474.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14379		0.14379	0.14477	0.14477			20.86	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14706		0.14706	0.14807	0.14807			20.69	0.00	0.00	0	0.00
€ / R	On 07/03/2016	Any day expiry			17.17850		17.17850	17.17400	17.17400			16.01	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			17.19670		17.19670	17.18820	17.18820			21.89	0.00	40,205,884.60	2,338	59,059.00



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.01620	0.00002		0.02260	0.00002	0.016	43.53	0.00	0.00	0	18,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.01640	0.00002		0.02350	0.00002	0.016	41.85	0.00	0.00	0	18,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	0.02210	0.00002		0.03540	0.00004	0.022	35.23	0.00	0.00	0	12,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	0.03780	0.00004		0.06030	0.00006	0.038	34.37	0.00	0.00	0	17,534.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	0.20400	0.00020		0.31850	0.00032	0.204	31.67	0.00	0.00	0	15,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,297.19130	2.29719		2,288.95270	2.28895	2,297.191	30.24	1.00	0.00	0	24,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	0.49130	0.00049		0.75270	0.00075	0.491	30.24	0.00	0.00	0	33,200.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	0.58530	0.00059		0.89260	0.00089	0.585	29.96	0.00	0.00	0	15,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,828.61900	1.82862	1,821.01680	1.82102	1,828.619	28.01	0.99	0.00	0.00	0	25,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	1.91900	0.00192	2.81680	0.00282	1.919	28.01	0.01	0.00	0.00	0	25,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,254.19000	1.25419	1,248.87520	1.24888	1,254.190	24.06	0.97	0.00	0.00	0	26,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,205.10390	1.20510	1,200.13750	1.20014	1,205.104	23.69	0.97	0.00	0.00	0	650.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,058.64770	1.05865	1,054.96040	1.05496	1,058.648	22.58	0.96	0.00	0.00	0	24,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	913.85010	0.91385	911.86670	0.91187	913.850	21.47	0.94	0.00	0.00	0	36,640.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	419.84580	0.41985	429.34740	0.42935	419.846	21.61	0.69	0.00	0.00	0	19,500.00	
€ / R	On 22/03/2016	Any day expiry			17.22520	17.22520	17.21740	17.21740			21.16	0.00	0.00	0	293.00	
€ / R	On 24/03/2016	Any day expiry			17.23230	17.23230	17.22470	17.22470			21.29	0.00	0.00	0	0.00	
€ / R	On 15/04/2016	Any day expiry			17.32060	17.32060	17.31210	17.31210			20.51	0.00	0.00	0	11.00	
€ / R	On 26/04/2016	Any day expiry			17.36320	17.36320	17.35470	17.35470			20.22	0.00	0.00	0	25.00	
€ / R	On 28/04/2016	Any day expiry			17.37100	17.37100	17.36250	17.36250			20.20	0.00	0.00	0	1.00	
€ / R	On 29/04/2016	Any day expiry			17.37490	17.37490	17.36650	17.36650			20.21	0.00	0.00	0	0.00	
€ / R	On 25/05/2016	Any day expiry			17.47790	17.47790	17.46990	17.46990			20.06	0.00	0.00	0	74.00	
€ / R	On 27/05/2016	Any day expiry			17.48590	17.48590	17.47800	17.47800			20.14	0.00	0.00	0	0.00	
€ / R	On 13/06/2016	Foreign Exchange Future			17.55470	17.55470	17.54740	17.54740			20.04	0.00	35,811,588.00	2,040	42,925.00	
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	17.71270	0.01771	18.74200	0.01874	17.713	20.89	0.02	0.00	0.00	0	6,000.00	
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,750.17240	1.75017	1,749.68230	1.74968	1,750.172	19.15	0.84	0.00	0.00	0	6,000.00	
€ / R	On 19/09/2016	Foreign Exchange Future			17.96320	17.96320	17.95880	17.95880			20.15	0.00	4,490,800.00	250	8,888.00	
€ / R	On 19/12/2016	Foreign Exchange Future			18.36490	18.36490	18.36150	18.36150			20.20	0.00	0.00	0	4,500.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	446.84530	0.44685	452.33250	0.45233	446.845	19.10	0.23	0.00	0.00	0	2,912.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	608.73370	0.60873	616.42690	0.61643	608.734	19.20	0.28	0.00	0.00	0	2,961.00	
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	644.80250	0.64480	658.40640	0.65841	644.803	22.63	0.30	0.00	0.00	0	2,912.00	
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	481.39450	0.48139	494.52890	0.49453	481.394	23.76	0.23	0.00	0.00	0	2,961.00	
€ / R	On 13/03/2017	Foreign Exchange Future			18.74140	18.74140	18.73760	18.73760			20.32	0.00	0.00	0	0.00	
10Y STND	On 17/12/2025	Interest Rate Swap			103.58160	103.58160	103.77117	103.77117				0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			100.83000	100.83000	101.03624	101.03624				0.00	0.00	0	0.00	
1Y STND	On 19/12/2016	Interest Rate Swap			100.22504	100.22504	100.24242	100.24242				0.00	0.00	0	0.00	
1Y STND	On 16/03/2017	Interest Rate Swap			100.30058	100.30058	100.32453	100.32453				0.00	0.00	0	0.00	
2Y STND	On 18/12/2017	Interest Rate Swap			100.80771	100.80771	100.86483	100.86483				0.00	0.00	0	0.00	
2Y STND	On 16/03/2018	Interest Rate Swap			100.32150	100.32150	100.38781	100.38781				0.00	0.00	0	0.00	
5Y STND	On 17/12/2020	Interest Rate Swap			101.38669	101.38669	101.51296	101.51296				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 16/03/2021	Interest Rate Swap		100.93157	100.93157		101.05911	101.05911			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		468.70000	468.70000		467.45300	467.45300			0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future		477.48000	477.48000		476.21100	476.21100			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future		539.35800	539.35800		536.91000	536.91000			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future		549.46100	549.46100		546.97000	546.97000			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future		489.22500	489.22500		486.78300	486.78300			0.00	0.00	0	510.00
ALBI	On 04/08/2016	Index Future		498.38900	498.38900		495.90300	495.90300			0.00	0.00	0	139.00
ALBI	On 03/11/2016	Index Future		508.04600	508.04600		505.50900	505.50900			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future		11.56730	11.56730		11.55660	11.55660		15.86	0.00	2,891,825.00	250	14,930.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	0.07010	0.00007	0.10870	0.00011	0.070	30.42	0.00	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,167.99490	1.16799	1,157.62990	1.15763	1,167.995	24.87	1.00	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	2.35260	0.00235	3.57340	0.00357	2.353	19.73	0.02	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	225.12890	0.22513	220.44930	0.22045	225.129	16.34	0.71	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	217.96730	0.21797	213.34270	0.21334	217.967	16.31	0.70	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	2.56380	0.00256	2.36060	0.00236	2.564	23.85	0.02	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future		11.72370	11.72370		11.71340	11.71340		16.39	0.00	2,930,925.00	250	2,944.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future		11.90330	11.90330		11.89470	11.89470		16.18	0.00	0.00	0	875.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		12.07940	12.07940		12.07220	12.07220		16.37	0.00	15,050,932.40	1,246	983.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		12.24360	12.24360		12.23580	12.23580		16.58	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future		11.63820	11.63820		11.71180	11.71180		21.73	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future		11.84700	11.84700		11.92230	11.92230		17.24	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future		12.08190	12.08190		12.15980	12.15980		16.89	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future		15.76900	15.76900		15.86780	15.86780		20.63	0.00	0.00	0	6,657.00
CHF / R	On 13/06/2016	Foreign Exchange Future		16.12270	16.12270		16.22510	16.22510		20.19	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future		16.52820	16.52820		16.63610	16.63610		20.50	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future		2.39440	2.39440		2.40500	2.40500		19.32	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future		2.41760	2.41760		2.42670	2.42670		20.04	0.00	0.00	0	22,550.00
CNH / R	On 19/09/2016	Foreign Exchange Future		2.44630	2.44630		2.45400	2.45400		20.20	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future		2.30790	2.30790		2.30710	2.30710		23.33	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.35670	2.35670		2.35600	2.35600		22.41	0.00	377,072.00	160	80.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.41280	2.41280		2.41200	2.41200		22.29	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
EL28	On 04/08/2016	Bond Future	129.19232		129.19232		128.99781	128.99781			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	10.84012		75.24402		10.92303	74.73482			0.00	3,009,760.80	40	8,776.00
ES33	On 04/08/2016	Bond Future	10.93614		76.66873		11.02185	76.15028			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	11.02830		74.34605		11.11699	73.81727			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 05/05/2016	Bond Future	10.97670		79.18486		11.05971	78.61065			0.00	0.00	0	7,250.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/05/2016	GOVI	488.33700		488.33700		486.04900	486.04900			0.00	19,533,480.00	4	477.00
GOVI	On 04/08/2016	GOVI	497.48500		497.48500		495.15500	495.15500			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	507.12400		507.12400		504.74700	504.74700			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	2.00780		2.00780		2.02380	2.02380		18.69	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.04420		2.04420		2.06040	2.06040		18.89	0.00	6,911,440.20	3,381	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.08360		2.08360		2.10020	2.10020		19.42	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.12080		2.12080		2.13730	2.13730		19.62	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	123.58178		123.58178		123.38999	123.38999			0.00	0.00	0	4,606.00
I2025	On 04/08/2016	Bond Future	124.67945		124.67945		124.48490	124.48490			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	103.02782		103.02782		102.96032	102.96032			0.00	0.00	0	1,032.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/05/2016	Bond Future	129.04874		129.04874		128.72210	128.72210			0.00	0.00	0	17,007.00
I2038	On 04/08/2016	Bond Future	130.09384		130.09384		129.76184	129.76184			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 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	127.69001		127.69001		127.69850	127.69850			0.00	0.00	0	12,766.00
I2046	On 04/08/2016	Bond Future	130.11822		130.11822		130.12757	130.12757			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/05/2016	Bond Future	135.99180		135.99180		136.00045	136.00045			0.00	0.00	0	14,916.00
I2050	On 04/08/2016	Bond Future	137.00884		137.00884		137.01850	137.01850			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	237.27700		237.27700		237.03500	237.03500			0.00	0.00	0	975.00
IGOV	On 04/08/2016	Index Future	241.74000		241.74000		241.49600	241.49600			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	246.44300		246.44300		246.19300	246.19300			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	643.39500		643.39500		642.77400	642.77400			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	655.33800		655.33800		654.70800	654.70800			0.00	0.00	0	157.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.14000		92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.30000		92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.51000		92.49000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.63000		92.37000		7.63000	92.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.69000		92.31000		7.69000	92.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.80000		92.20000		7.80000	92.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	8.04000		91.96000		8.04000	91.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	8.18000		91.82000		8.18000	91.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.33000		91.67000		8.33000	91.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.44000		91.56000		8.44000	91.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.53000		91.47000		8.53000	91.47000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.15360		0.15360		0.15510	0.15510			0.00	194,457.60	1,266	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.15330		0.15330		0.15510	0.15510			0.00	388,155.60	2,532	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15320		0.15320		0.15400	0.15400			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.15260		0.15260		0.15550	0.15550			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.07830		0.07830		0.07900	0.07900			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.06770		0.06770		0.06840	0.06840			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06210		0.06210		0.06270	0.06270			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.05890		0.05890		0.05930	0.05930			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future	10.59170		10.59170		10.56790	10.56790		17.48	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.72550		10.72550		10.70080	10.70080		13.12	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.88220		10.88220		10.85960	10.85960		15.19	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	11.03740		11.03740		11.01440	11.01440		15.96	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
PULA / R	On 14/03/2016	Foreign Exchange Future			1.38370		1.38370		1.39340	1.39340			0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.39910		1.39910		1.40870	1.40870			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.41530		1.41530		1.42530	1.42530			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.42800		1.42800		1.43810	1.43810			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			1.10330		1.10330		1.09270	1.09270			0.00	386,155.00	350	352.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.10650		1.10650		1.09600	1.09600			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11060		1.11060		1.10010	1.10010			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11490		1.11490		1.10440	1.10440			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.34871		111.66964		9.42141	111.16327		11.68	0.00	82,188,855.04	736	55,847.00
R186	On 05/05/2016	Bond Future	8.75	Call	654.76000		0.65476		561.91000	0.56191	654.760	11.52	0.22	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	4,952.09000		4.95209		5,365.61000	5.36561	4,952.090	11.52	0.78	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	4,388.97000		4.38897		4,783.19000	4.78319	4,388.970	11.55	0.74	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	1,822.32000		1.82232		1,616.45000	1.61645	1,822.320	11.68	0.46	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	860.97000		0.86097		1,011.64000	1.01164	860.970	12.04	0.25	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	810.79000		0.81079		955.16000	0.95516	810.790	12.06	0.24	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	702.86000		0.70286		833.10000	0.83310	702.860	12.10	0.22	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.41689		108.48022		9.49248	107.96475		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			294.73131		294.73131		294.18144	294.18144			0.00	0.00	0	2,226.00
R197	On 04/08/2016	Bond Future			293.83944		293.83944		293.28116	293.28116			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			240.82037		240.82037		240.83662	240.83662		9.10	0.00	0.00	0	43,261.00
R202	On 04/08/2016	Bond Future			241.94926		241.94926		241.96743	241.96743		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			9.22825		94.13801		9.29624	93.81634		9.19	0.00	14,120,701.50	150	9,781.00
R2023	On 04/08/2016	Bond Future			9.30487		95.92044		9.37621	95.59313		8.59	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.37915		93.82822		9.45425	93.49416		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			8.31430		101.15728		8.40099	101.04882		1.99	0.00	0.00	0	54,114.00
R203	On 04/08/2016	Bond Future			8.47551		103.07266		8.58269	102.96263		1.60	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.66748		100.87693		8.80782	100.76428		1.33	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 05/05/2016	Bond Future		9.72926	89.22551		9.80168	88.73567			0.00	0.00	0	17,366.00
R2030	On 04/08/2016	Bond Future		9.79991	86.90678		9.87482	86.40803			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		9.86848	88.03302		9.94085	87.51588		16.11	0.00	0.00	0	9,231.00
R2032	On 04/08/2016	Bond Future		9.93751	89.69998		10.01223	89.17346		15.39	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future		10.00041	87.26102		10.07765	86.72393		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		9.95048	92.63360		10.03292	91.99128			0.00	0.00	0	4,019.00
R2035	On 04/08/2016	Bond Future		10.01614	94.38756		10.10119	93.73354			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/05/2016	Bond Future		9.99299	89.34908		10.07549	88.71122		17.44	0.00	0.00	0	40,778.00
R2037	On 04/08/2016	Bond Future		10.06202	86.78211		10.14714	86.13261		17.50	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future		10.12025	88.44690		10.20803	87.78442		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		8.69617	101.46938		8.77270	101.29560		3.79	0.00	0.00	0	33,079.00
R204	On 04/08/2016	Bond Future		8.82515	99.34960		8.91052	99.17302		3.46	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		8.94628	101.25502		9.04288	101.07452		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		10.05305	92.99238		10.13556	92.31430		17.96	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future		10.12225	90.24389		10.20737	89.55347		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		10.04628	90.32618		10.12872	89.64453		18.61	0.00	8,761,639.46	97	20,243.00
R2044	On 04/08/2016	Bond Future		10.11281	87.65257		10.19783	86.95839		18.70	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		10.16897	89.33395		10.25657	88.62603		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		10.05238	89.29373		10.12960	88.64540		19.14	0.00	6,875,617.21	77	63,582.00
R2048	On 04/08/2016	Bond Future		10.11353	90.98448		10.19309	90.32426		18.33	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		10.17177	88.29034		10.25379	87.61700		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		8.91762	97.15506		8.98737	96.94717		5.34	0.00	9,326,885.76	96	42,093.00
R207	On 05/05/2016	Bond Future	7.56	Call	19.11000	0.01911	15.33000	0.01533	19.110	5.15	0.02	0.00	0	43.00
R207	On 04/08/2016	Bond Future		9.03043	95.35032		9.10597	95.13893		5.00	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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			9.05980		91.75931		9.12338	91.52654		7.09	0.00	0.00	0	45,179.00
R208	On 04/08/2016	Bond Future			9.15341		93.49682		9.22101	93.26003		6.52	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.23919		91.88676		9.31143	91.64501		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			9.88257		69.30885		9.96488	68.77834		18.51	0.00	0.00	0	33,956.00
R209	On 05/05/2016	Bond Future	8.25	Call	31.70000		0.03170		24.97000	0.02497	31.700	18.02	0.02	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	349.11000		0.34911		290.18000	0.29018	349.110	18.14	0.14	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.94288		70.62124		10.02759	70.08100		17.75	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,269.04000		2.26904		2,062.48000	2.06248	2,269.040	17.68	0.41	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,670.21000		5.67021		5,302.98000	5.30298	5,670.210	18.48	0.71	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.99748		68.82471		10.08472	68.27372		17.96	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/05/2016	Bond Future			181.25643		181.25643		180.98588	180.98588			0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future			184.70309		184.70309		184.42842	184.42842			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			137.54840		137.54840		137.60982	137.60982			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			138.42565		138.42565		138.48917	138.48917			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			143.23866		143.23866		143.13218	143.13218			0.00	0.00	0	3,833.00
R212	On 04/08/2016	Bond Future			144.05444		144.05444		143.94686	143.94686			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			9.76349		79.93904		9.83569	79.46966		15.95	0.00	0.00	0	48,117.00
R213	On 04/08/2016	Bond Future			9.82593		81.45261		9.90041	80.97473		15.25	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.88549		79.46342		9.96241	78.97600		15.38	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/05/2016	Bond Future			9.97039		69.55434		10.05261	69.00786		19.26	0.00	0.00	0	32,449.00
R214	On 04/08/2016	Bond Future			10.02843		70.87135		10.11302	70.31489		18.46	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	448.01000		0.44801		391.52000	0.39152	448.010	17.97	0.12	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,482.13000		1.48213		1,332.04000	1.33204	1,482.130	18.24	0.30	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,376.16000		4.37616		4,057.43000	4.05743	4,376.160	18.96	0.61	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,450.80000		8.45080		7,998.74000	7.99874	8,450.800	19.36	0.83	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future			10.08359		68.93294		10.17068	68.36544		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			27,612.18000		27,612.18000		27,703.59000	27,703.59000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future			28,148.00000		28,148.00000		28,239.68000	28,239.68000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			11.34270		11.34270		11.31150	11.31150		17.65	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.52120		11.52120		11.48860	11.48860		17.59	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			11.71950		11.71950		11.68760	11.68760		17.11	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future			5.33780		5.33780		5.36500	5.36500		13.26	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future			5.29640		5.29640		5.32010	5.32010		15.37	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			5.26230		5.26230		5.28560	5.28560		15.84	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future			1.36200		1.36200		1.36700	1.36700			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future			1.30430		1.30430		1.31530	1.31530			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future			1.20110		1.20110		1.21130	1.21130			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>													<b>1,141,776,754.67</b>	<b>76,392</b>	<b>4,770,930.00</b>	
<b>Grand Total:</b>													<b>1,141,776,754.67</b>	<b>76,392</b>	<b>4,770,930.00</b>	