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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/03/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 11/03/2016	Any day expiry	15.28570	15.28570	15.30620	15.30620			26.79	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.28580	15.28580	15.31220	15.31220			21.58	0.00	749,141,772.20	49,009	239,906.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.00000	0.00000	0.00000	0.00000	46.04	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.00000	0.00000	0.00010	0.00000	47.05	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.00010	0.00000	0.00070	0.00000	51.11	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.00020	0.00000	0.00090	0.00000	51.71	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.00060	0.00000	0.00210	0.00000	53.34	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.00110	0.00000	0.00300	0.00000	54.15	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.00230	0.00000	0.00470	0.00000	55.16	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.01000	0.00001	0.01210	0.00001	57.39	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.04890	0.00005	0.03670	0.00004	60.08	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	2,735.86110	2.73586	2,762.24560	2.76225	54.91	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.07110	0.00007	0.05270	0.00005	51.52	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	2,485.87460	2.48587	2,512.25520	2.51226	50.45	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	0.08440	0.00008	0.06210	0.00006	47.78	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	0.09590	0.00010	0.07010	0.00007	45.11	0.00	0.00	0	35,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,085.90470	2.08590	2,112.27620	2.11228	2,085.905	43.32	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	0.11060	0.00011	0.08030	0.00008	0.111	42.25	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	1,785.93920	1.78594	1,812.29970	1.81230	1,785.939	37.98	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,735.94650	1.73595	1,762.30460	1.76230	1,735.946	37.08	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	0.18250	0.00018	0.12840	0.00013	0.183	33.52	0.00	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,525.99310	1.52599	1,552.33590	1.55234	1,525.993	33.47	1.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,346.32860	1.34633	1,372.57340	1.37257	1,346.329	32.61	1.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	0.55820	0.00056	0.39460	0.00039	0.558	32.56	0.00	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,286.53200	1.28653	1,312.71880	1.31272	1,286.532	32.32	1.00	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,187.04500	1.18704	1,213.08860	1.21309	1,187.045	31.85	0.99	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	2.08540	0.00209	1.50240	0.00150	2.085	31.37	0.01	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,077.99390	1.07799	1,103.78230	1.10378	1,077.994	31.32	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	2.82010	0.00282	2.04540	0.00205	2.820	31.08	0.02	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	979.41020	0.97941	1,004.83470	1.00483	979.410	30.84	0.98	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	794.66930	0.79467	818.85690	0.81866	794.669	29.94	0.96	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	8.86930	0.00887	6.65690	0.00666	8.869	29.94	0.04	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	708.58950	0.70859	731.98810	0.73199	708.589	29.27	0.94	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	604.62640	0.60463	627.03830	0.62704	604.626	28.07	0.91	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	18.82640	0.01883	14.83830	0.01484	18.826	28.07	0.09	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	558.24840	0.55825	580.12240	0.58012	558.248	27.53	0.89	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Put	22.44840	0.02245	17.92240	0.01792	22.448	27.53	0.11	0.00	0	300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	26.76450	0.02676	21.63780	0.02164	26.764	26.99	0.12	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	53.76330	0.05376	45.52750	0.04553	53.763	24.82	0.23	0.00	0	41,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	55.64630	0.05565	47.22290	0.04722	55.646	24.72	0.24	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	61.67570	0.06168	52.67230	0.05267	61.676	24.39	0.26	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.13	Put	83.62300	0.08362	72.71700	0.07272	83.623	23.42	0.33	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	191.17950	0.19118	205.03590	0.20504	191.180	22.66	0.60	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	147.77300	0.14777	159.87850	0.15988	147.773	21.90	0.52	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	244.74170	0.24474	224.51450	0.22451	244.742	23.13	0.67	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.50	Call	68.28870	0.06829	73.09790	0.07310	68.289	23.64	0.29	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.50	Put	282.48870	0.28249	260.89790	0.26090	282.489	23.64	0.71	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	55.96330	0.05596	59.38510	0.05939	55.963	24.26	0.25	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	54.13470	0.05413	57.35050	0.05735	54.135	24.37	0.24	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	50.65370	0.05065	53.47900	0.05348	50.654	24.57	0.23	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	48.99790	0.04900	51.63840	0.05164	48.998	24.68	0.22	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.70	Put	449.37130	0.44937	424.10800	0.42411	449.371	25.71	0.84	0.00	0	16,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	29.83110	0.02983	30.42390	0.03042	29.831	26.23	0.14	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	21.53860	0.02154	21.37100	0.02137	21.539	27.26	0.10	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	585.73860	0.58574	559.17100	0.55917	585.739	27.26	0.90	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	13.38280	0.01338	12.65140	0.01265	13.383	28.81	0.07	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	727.58280	0.72758	700.45140	0.70045	727.583	28.81	0.93	0.00	0	100.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	7.61030	0.00761	6.97610	0.00698	7.610	31.10	0.04	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	5.32620	0.00533	4.83700	0.00484	5.326	32.76	0.03	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	1,168.29410	1.16829	1,141.49760	1.14150	1,168.294	34.06	0.98	0.00	0	10,000.00

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	16.50	Call	3.65060	0.00365	3.29030	0.00329	3.651	34.65	0.02	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	3.26500	0.00327	2.93750	0.00294	3.265	35.24	0.02	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	2.15100	0.00215	1.92640	0.00193	2.151	37.60	0.01	0.00	0	35,701.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	1,466.35100	1.46635	1,439.72640	1.43973	1,466.351	37.60	0.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	1,565.97520	1.56598	1,539.38830	1.53939	1,565.975	38.79	0.99	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	1,615.73280	1.61573	1,589.16790	1.58917	1,615.733	39.12	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Call	1.14650	0.00115	1.01830	0.00102	1.147	39.80	0.01	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	0.68750	0.00069	0.60660	0.00061	0.688	41.01	0.00	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	0.36620	0.00037	0.32140	0.00032	0.366	42.56	0.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	0.04800	0.00005	0.04240	0.00004	0.048	48.15	0.00	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			15.28020	15.28020	15.31500	15.31500		22.10	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			15.28300	15.28300	15.31790	15.31790		22.44	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	0.36540	0.00037	0.07590	0.00008	0.365	36.60	0.00	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	669.01150	0.66901	695.94560	0.69595	669.011	23.94	0.92	0.00	0	17,991.00
\$ / R	On 17/03/2016	Any day expiry			15.28590	15.28590	15.32080	15.32080		22.67	0.00	0.00	0	0.00
\$ / R	On 17/03/2016	Any day expiry	15.74	Call	51.85920	0.05186	47.75690	0.04776	51.859	23.70	0.19	0.00	0	2,500.00
\$ / R	On 18/03/2016	Any day expiry			15.28870	15.28870	15.32360	15.32360		22.31	0.00	0.00	0	0.00
\$ / R	On 18/03/2016	Any day expiry	15.69	Call	69.35250	0.06935	67.36990	0.06737	69.353	23.22	0.23	0.00	0	2,500.00
\$ / R	On 22/03/2016	Any day expiry			15.30000	15.30000	15.33540	15.33540		20.52	0.00	0.00	0	0.00
\$ / R	On 22/03/2016	Any day expiry	15.47	Call	157.48250	0.15748	163.19390	0.16319	157.483	20.91	0.39	0.00	0	2,500.00
\$ / R	On 23/03/2016	Any day expiry			15.30300	15.30300	15.33830	15.33830		20.43	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	2.35240	0.00235	1.68970	0.00169	2.352	25.67	0.01	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	434.48230	0.43448	454.72560	0.45473	434.482	20.25	0.72	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	15.51	Call	152.88920	0.15289	159.65670	0.15966	152.889	20.90	0.37	0.00	0	5,000.00
\$ / R	On 29/03/2016	Any day expiry			15.32060	15.32060	15.35600	15.35600		19.39	0.00	0.00	0	140.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.00110	0.00000	0.01950	0.00002	0.001	26.23	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	2.48390	0.00248	1.88620	0.00189	2.484	23.64	0.01	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	306.07820	0.30608	325.07870	0.32508	306.078	19.36	0.55	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	80.48990	0.08049	88.24010	0.08824	80.490	20.86	0.20	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry			15.32650	15.32650	15.36190	15.36190		19.39	0.00	167,269.30	11	485.00
\$ / R	On 04/04/2016	Any day expiry			15.33830	15.33830	15.37360	15.37360		19.09	0.00	0.00	0	120.00
\$ / R	On 05/04/2016	Any day expiry			15.34120	15.34120	15.37660	15.37660		19.11	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	136.16310	0.13616	151.24310	0.15124	136.163	20.26	0.27	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			15.34410	15.34410	15.37950	15.37950		19.13	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry			15.34710	15.34710	15.38240	15.38240		19.13	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	82.63610	0.08264	95.16310	0.09516	82.636	21.04	0.18	0.00	0	5,000.00
\$ / R	On 11/04/2016	Any day expiry			15.35880	15.35880	15.39420	15.39420		18.87	0.00	0.00	0	100.00
\$ / R	On 14/04/2016	Any day expiry			15.36770	15.36770	15.40320	15.40320		18.98	0.00	0.00	0	0.00
\$ / R	On 15/04/2016	Any day expiry			15.37060	15.37060	15.40620	15.40620		19.03	0.00	10,666,110.00	700	2,967.00
\$ / R	On 18/04/2016	Any day expiry			15.37950	15.37950	15.41510	15.41510		18.95	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	18.61950	0.01862	18.25450	0.01825	18.620	18.02	0.05	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	361.42110	0.36142	384.93460	0.38493	361.421	18.99	0.50	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	39.41340	0.03941	45.86330	0.04586	39.413	22.35	0.08	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			15.38550	15.38550	15.42110	15.42110		19.04	0.00	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 25/04/2016	Any day expiry			15.40030	15.40030						
\$ / R	16.81	Call	On 25/04/2016	Any day expiry	80.03110	0.08003	88.57990	0.08858	80.031	21.79	0.14	0.00	0	10,000.00
\$ / R			On 26/04/2016	Any day expiry	15.40330	15.40330	15.43900	15.43900		19.00	0.00	0.00	0	180.00
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	0.52480	0.00052	0.48950	0.00049	0.525	25.05	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 26/04/2016	Any day expiry	11.46050	0.01146	11.55070	0.01155	11.460	19.46	0.03	0.00	0	150.00
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	317.46590	0.31747	336.55210	0.33655	317.466	19.51	0.42	0.00	0	250.00
\$ / R	16.29	Call	On 26/04/2016	Any day expiry	154.54820	0.15455	167.54330	0.16754	154.548	20.77	0.24	0.00	0	150.00
\$ / R	16.69	Call	On 26/04/2016	Any day expiry	96.32970	0.09633	105.79890	0.10580	96.330	21.57	0.16	0.00	0	10,000.00
\$ / R			On 28/04/2016	Any day expiry	15.40920	15.40920	15.44500	15.44500		19.01	0.00	0.00	0	106.00
\$ / R			On 29/04/2016	Any day expiry	15.41220	15.41220	15.44800	15.44800		19.04	0.00	0.00	0	800.00
\$ / R			On 04/05/2016	Any day expiry	15.42700	15.42700	15.46290	15.46290		19.01	0.00	0.00	0	370.00
\$ / R			On 10/05/2016	Any day expiry	15.44480	15.44480	15.48090	15.48090		18.99	0.00	0.00	0	0.00
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	81.45310	0.08145	77.57260	0.07757	81.453	18.09	0.14	0.00	0	8,403.00
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	450.11440	0.45011	469.59810	0.46960	450.114	19.10	0.49	0.00	0	8,403.00
\$ / R			On 13/05/2016	Any day expiry	15.45380	15.45380	15.48980	15.48980		19.05	0.00	0.00	0	550.00
\$ / R			On 16/05/2016	Any day expiry	15.46270	15.46270	15.49880	15.49880		18.94	0.00	0.00	0	100.00
\$ / R			On 17/05/2016	Any day expiry	15.46560	15.46560	15.50180	15.50180		18.96	0.00	0.00	0	100.00
\$ / R			On 19/05/2016	Any day expiry	15.47160	15.47160	15.50770	15.50770		18.99	0.00	0.00	0	0.00
\$ / R	15.70	Call	On 19/05/2016	Any day expiry	422.86080	0.42286	442.70720	0.44271	422.861	19.44	0.45	0.00	0	5,000.00
\$ / R			On 20/05/2016	Any day expiry	15.47460	15.47460	15.51070	15.51070		19.01	0.00	0.00	0	4,700.00
\$ / R			On 23/05/2016	Any day expiry	15.48350	15.48350	15.51970	15.51970		18.99	0.00	0.00	0	0.00
\$ / R	15.36	Call	On 23/05/2016	Any day expiry	585.47290	0.58547	609.73090	0.60973	585.473	18.83	0.55	0.00	0	5,000.00
\$ / R			On 27/05/2016	Any day expiry	15.49540	15.49540	15.53160	15.53160		19.04	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	2.87440	0.00287	2.83540	0.00284	2.874	23.51	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	32.39260	0.03239	31.70650	0.03171	32.393	19.09	0.05	0.00	0	150.00
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	324.39850	0.32440	342.43520	0.34244	324.398	20.17	0.35	0.00	0	250.00
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	202.48970	0.20249	215.73880	0.21574	202.490	21.23	0.24	0.00	0	150.00
\$ / R			On 31/05/2016	Any day expiry	15.50740	15.50740	15.54360	15.54360		18.94	0.00	0.00	0	338.00
\$ / R			On 06/06/2016	Any day expiry	15.52530	15.52530	15.56150	15.56150		18.97	0.00	0.00	0	0.00
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	5.40080	0.00540	5.25190	0.00525	5.401	21.41	0.01	0.00	0	1,000.00
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	610.21350	0.61021	636.21880	0.63622	610.213	18.85	0.54	0.00	0	1,000.00
\$ / R			On 08/06/2016	Any day expiry	15.53120	15.53120	15.56750	15.56750		19.00	0.00	0.00	0	0.00
\$ / R	14.60	Put	On 08/06/2016	Any day expiry	196.66580	0.19667	193.11710	0.19312	196.666	18.08	0.23	0.00	0	8,219.00
\$ / R	15.78	Call	On 08/06/2016	Any day expiry	485.24160	0.48524	508.61060	0.50861	485.242	19.40	0.45	0.00	0	8,219.00
\$ / R			On 09/06/2016	Any day expiry	15.53420	15.53420	15.57040	15.57040		19.00	0.00	0.00	0	264.00
\$ / R			On 13/06/2016	Foreign Exchange Future	15.54610	15.54610	15.58240	15.58240		18.96	0.00	1,399,351,099.30	90,013	718,654.00
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	5.72580	0.00573	5.68390	0.00568	5.726	21.11	0.01	0.00	0	330.00
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	16.68200	0.01668	16.16340	0.01616	16.682	19.45	0.03	0.00	0	6,600.00
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	19.30020	0.01930	18.77650	0.01878	19.300	19.33	0.03	0.00	0	750.00
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	26.48200	0.02648	25.97200	0.02597	26.482	19.05	0.04	0.00	0	700.00
\$ / R	13.50	Call	On 13/06/2016	Foreign Exchange Future	2,087.83950	2.08784	2,123.73000	2.12373	2,087.840	18.63	0.94	0.00	0	53,633.00
\$ / R	13.50	Put	On 13/06/2016	Foreign Exchange Future	41.73950	0.04174	41.33000	0.04133	41.739	18.63	0.06	0.00	0	545.00
\$ / R	13.53	Put	On 13/06/2016	Foreign Exchange Future	43.62680	0.04363	43.23310	0.04323	43.627	18.59	0.07	0.00	0	36,230.00
\$ / R	14.20	Put	On 13/06/2016	Foreign Exchange Future	116.07330	0.11607	114.45710	0.11446	116.073	17.97	0.15	0.00	0	5,150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	125.16000	0.12516	123.38860	0.12339	125.160	17.98	0.16	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	178.72030	0.17872	176.01900	0.17602	178.720	18.03	0.21	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.75	Put	247.09700	0.24710	243.17950	0.24318	247.097	18.08	0.27	0.00	0	47,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	281.40860	0.28141	275.72080	0.27572	281.409	18.19	0.29	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	927.03100	0.92703	957.16090	0.95716	927.031	18.27	0.68	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	326.38370	0.32638	319.96350	0.31996	326.384	18.32	0.33	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	884.37500	0.88438	914.06560	0.91407	884.375	18.35	0.67	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	338.27500	0.33828	331.66560	0.33167	338.275	18.35	0.33	0.00	0	15,940.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	464.81280	0.46481	486.51900	0.48652	464.813	19.57	0.43	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.93	Put	838.69410	0.83869	823.82990	0.82383	838.694	19.62	0.58	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	432.20360	0.43220	453.01650	0.45302	432.204	19.74	0.41	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	886.10360	0.88610	870.61650	0.87062	886.104	19.74	0.59	3,814,414.39	402	41,005.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	401.78160	0.40178	421.71440	0.42171	401.782	19.92	0.38	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	365.31370	0.36531	384.12570	0.38413	365.314	20.14	0.36	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,071.26610	1.07127	1,053.52600	1.05353	1,071.266	20.19	0.65	0.00	0	5,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,254.07600	1.25408	1,234.17240	1.23417	1,254.076	20.63	0.70	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	293.74900	0.29375	309.90130	0.30990	293.749	20.68	0.30	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,373.32840	1.37333	1,352.23780	1.35224	1,373.328	20.91	0.72	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	220.53200	0.22053	233.69720	0.23370	220.532	21.43	0.23	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	217.42200	0.21742	230.44770	0.23045	217.422	21.46	0.23	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	209.84640	0.20985	222.53580	0.22254	209.846	21.56	0.22	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,663.74640	1.66375	1,640.13580	1.64014	1,663.746	21.56	0.78	2,651,064.54	201	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.05	Call	202.55370	0.20255	214.91180	0.21491	202.554	21.65	0.22	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	201.12680	0.20113	213.42090	0.21342	201.127	21.67	0.22	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	196.91550	0.19692	209.01720	0.20902	196.915	21.72	0.21	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	102.39950	0.10240	109.86900	0.10987	102.400	23.19	0.12	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	97.51200	0.09751	104.69010	0.10469	97.512	23.31	0.11	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	90.97080	0.09097	97.75310	0.09775	90.971	23.47	0.11	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	67.90480	0.06790	73.22140	0.07322	67.905	24.16	0.08	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry			15.57920	15.57920	15.61590	15.61590		19.12	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	432.38010	0.43238	425.63500	0.42563	432.380	18.63	0.38	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	312.81470	0.31281	330.66320	0.33066	312.815	20.89	0.30	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.59130	15.59130	15.62810	15.62810		19.09	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	5.08860	0.00509	5.04970	0.00505	5.089	21.60	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	50.74440	0.05074	50.34150	0.05034	50.744	18.40	0.07	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	330.86930	0.33087	349.30910	0.34931	330.869	20.81	0.31	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	252.54730	0.25255	267.85890	0.26786	252.547	21.56	0.24	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			15.67570	15.67570	15.71350	15.71350		19.27	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,361.88320	1.36188	1,345.39010	1.34539	1,361.883	20.68	0.65	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	182.45250	0.18245	194.52340	0.19452	182.453	23.11	0.16	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.67870	15.67870	15.71660	15.71660		19.29	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	7.47610	0.00748	7.40390	0.00740	7.476	20.55	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	66.32050	0.06632	65.27520	0.06528	66.321	17.99	0.08	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	331.37060	0.33137	349.37220	0.34937	331.371	21.61	0.28	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	277.88880	0.27789	293.96270	0.29396	277.889	22.09	0.24	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.72390	15.72390	15.76230	15.76230		19.28	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	18.61880	0.01862	16.82470	0.01682	18.619	17.48	0.03	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	877.73630	0.87774	907.54140	0.90754	877.736	19.07	0.57	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.73600	15.73600	15.77450	15.77450		19.32	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			15.74200	15.74200	15.78060	15.78060		19.35	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	861.93730	0.86194	851.36800	0.85137	861.937	19.48	0.49	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	350.95350	0.35095	369.85220	0.36985	350.953	21.93	0.27	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			15.76910	15.76910	15.80800	15.80800		19.36	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	9.40830	0.00941	9.19900	0.00920	9.408	19.56	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	78.82120	0.07882	75.59230	0.07559	78.821	17.54	0.09	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	325.55650	0.32556	343.54610	0.34355	325.557	22.30	0.25	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	291.74380	0.29174	308.44800	0.30845	291.744	22.61	0.22	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.80230	15.80230	15.84160	15.84160		19.37	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.80830	15.80830	15.84770	15.84770		19.38	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	124.00970	0.12401	119.69920	0.11970	124.010	17.58	0.12	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	433.19500	0.43319	454.26610	0.45427	433.195	21.66	0.30	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			15.81130	15.81130	15.85070	15.85070		19.39	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.82340	15.82340	15.86300	15.86300		19.37	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	443.06520	0.44307	439.59850	0.43960	443.065	18.35	0.31	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	242.86440	0.24286	256.95790	0.25696	242.864	23.52	0.18	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.82950	15.82950	15.86930	15.86930		19.45	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.84210	15.84210	15.88190	15.88190		19.44	0.00	39,526,039.50	2,495	157,843.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	54.91270	0.05491	53.04560	0.05305	54.913	16.75	0.06	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	301.75530	0.30176	298.18200	0.29818	301.755	18.20	0.23	144,163,141.60	43,000	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	734.24090	0.73424	0.00000	0.00000	734.241	20.04	0.46	159,590,849.30	21,500	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	658.43440	0.65843	683.19060	0.68319	658.434	20.38	0.42	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	429.05060	0.42905	448.31350	0.44831	429.051	21.91	0.29	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	392.99760	0.39300	411.14250	0.41114	392.998	22.17	0.27	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	195.18880	0.19519	203.78200	0.20378	195.189	24.99	0.14	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.87030	15.87030	15.91030	15.91030		19.49	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	12.57050	0.01257	12.72850	0.01273	12.570	18.99	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	91.92960	0.09193	90.33660	0.09034	91.930	17.20	0.09	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	334.26240	0.33426	351.12680	0.35113	334.262	22.86	0.23	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	313.31500	0.31331	329.37300	0.32937	313.315	23.07	0.22	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.95810	15.95810	15.99860	15.99860		19.65	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	16.61340	0.01661	16.85270	0.01685	16.613	18.85	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	108.81790	0.10882	107.41210	0.10741	108.818	17.30	0.10	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	337.57440	0.33757	353.18340	0.35318	337.574	23.39	0.22	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	328.11320	0.32811	343.39620	0.34340	328.113	23.49	0.21	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.06150	16.06150	16.10270	16.10270		19.77	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	20.11490	0.02011	20.36900	0.02037	20.115	18.49	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	125.17680	0.12518	122.34340	0.12234	125.177	17.29	0.10	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	346.47290	0.34647	358.89320	0.35889	346.473	24.10	0.21	0.00	0	400.00

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 14/12/2016	Any day expiry		16.11170	16.11170		16.15320	16.15320		19.83	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		16.12750	16.12750		16.16940	16.16940		19.89	0.00	40,318,750.00	2,500	31,163.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	20.35250	0.02035	19.77220	0.01977	20.353	18.02	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	89.29530	0.08930	84.49150	0.08449	89.295	16.77	0.08	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	107.87980	0.10788	102.60090	0.10260	107.880	16.97	0.09	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	132.49700	0.13250	126.67840	0.12668	132.497	17.19	0.11	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	382.47580	0.38248	0.00000	0.00000	382.476	18.42	0.23	26,786,247.20	8,000	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	422.64550	0.42265	415.35460	0.41535	422.646	18.47	0.25	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	518.15640	0.51816	509.71950	0.50972	518.156	18.57	0.29	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	543.97030	0.54397	535.24450	0.53524	543.970	18.60	0.30	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	551.49120	0.55149	542.67740	0.54268	551.491	18.61	0.30	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	636.26780	0.63627	624.59810	0.62460	636.268	18.80	0.33	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	640.78790	0.64079	629.07070	0.62907	640.788	18.81	0.33	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,457.43220	1.45743	1,486.79040	1.48679	1,457.432	19.03	0.64	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	779.30610	0.77931	766.33810	0.76634	779.306	19.14	0.37	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	814.86130	0.81486	801.59370	0.80159	814.861	19.22	0.39	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	937.28050	0.93728	923.03890	0.92304	937.281	19.49	0.42	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,050.47590	1.05048	1,035.41210	1.03541	1,050.476	19.72	0.45	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,169.77930	1.16978	1,153.85080	1.15385	1,169.779	19.95	0.48	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,340.35410	1.34035	1,323.01680	1.32302	1,340.354	20.27	0.51	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,379.58560	1.37959	1,361.94390	1.36194	1,379.586	20.34	0.52	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,486.71900	1.48672	1,468.00590	1.46801	1,486.719	20.54	0.54	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	881.25020	0.88125	0.00000	0.00000	881.250	20.72	0.44	29,864,926.40	4,000	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	662.75590	0.66276	681.42840	0.68143	662.756	21.85	0.35	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	588.69800	0.58870	605.72060	0.60572	588.698	22.32	0.32	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	521.49240	0.52149	536.93410	0.53693	521.492	22.81	0.29	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	457.05630	0.45706	470.88620	0.47089	457.056	23.37	0.25	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	445.18310	0.44518	458.71030	0.45871	445.183	23.49	0.25	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	442.60300	0.44260	456.05990	0.45606	442.603	23.51	0.25	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	427.55250	0.42755	438.06900	0.43807	427.553	23.79	0.24	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	418.03200	0.41803	428.31590	0.42832	418.032	23.97	0.23	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	379.71130	0.37971	389.02960	0.38903	379.711	24.80	0.21	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	375.87230	0.37587	385.08790	0.38509	375.872	24.89	0.21	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	371.35980	0.37136	380.46090	0.38046	371.360	25.00	0.21	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	361.24740	0.36125	370.08920	0.37009	361.247	25.26	0.20	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	352.35000	0.35235	360.96070	0.36096	352.350	25.50	0.19	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	347.09890	0.34710	355.56890	0.35557	347.099	25.64	0.19	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	338.29400	0.33829	346.53440	0.34653	338.294	25.90	0.19	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	334.66740	0.33467	342.80950	0.34281	334.667	26.01	0.18	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	286.21210	0.28621	296.54630	0.29655	286.212	26.45	0.16	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	275.42640	0.27543	285.48130	0.28548	275.426	26.45	0.16	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	251.04400	0.25104	260.45130	0.26045	251.044	26.45	0.14	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	245.26670	0.24527	254.51720	0.25452	245.267	26.45	0.14	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future		16.39340	16.39340		16.44020	16.44020		20.13	0.00	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	919.12960		0.91913		903.20430	0.90320	919.130	19.25	0.37	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	940.36330		0.94036		924.23470	0.92423	940.363	19.30	0.38	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,545.52110		1.54552	1,524.86390	1.52486	1,545.521	20.52	0.50	0.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	652.10570		0.65211	668.81670	0.66882	652.106	23.17	0.30	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	595.00640		0.59501	610.51200	0.61051	595.006	23.60	0.28	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	410.06480		0.41006	427.24270	0.42724	410.065	26.52	0.19	0.00	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.62960		16.62960	16.67150	16.67150		20.77	0.00	0.00	0.00	0	0.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.84820		16.84820	16.88630	16.88630		21.13	0.00	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.28580		15.28580	15.31220	15.31220		21.58	0.00	0.00	687,861.00	45	461.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.54610		15.54610	15.58240	15.58240		18.96	0.00	0.00	2,129,815.70	137	999.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.84210		15.84210	15.88190	15.88190		19.44	0.00	0.00	792,105.00	50	107.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.12750		16.12750	16.16940	16.16940		19.89	0.00	0.00	322,550.00	20	3.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.39340		16.39340	16.44020	16.44020		20.13	0.00	0.00	0.00	0	0.00
£ / R	On 14/03/2016	Foreign Exchange Future			21.71810		21.71810	21.74490	21.74490		24.33	0.00	0.00	82,919,705.80	3,818	26,756.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	20.86470		0.02086	11.94610	0.01195	20.865	29.70	0.07	0.00	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	21.50	Put	136.99630		0.13700	113.47440	0.11347	136.996	25.46	0.35	0.00	0.00	0	12,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	1,435.77390		1.43577	1,410.89250	1.41089	1,435.774	28.50	0.98	0.00	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	1.18360		0.00118	1.49720	0.00150	1.184	35.71	0.00	0.00	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	0.05790		0.00006	0.09860	0.00010	0.058	41.58	0.00	0.00	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry			21.84090		21.84090	21.88080	21.88080		21.61	0.00	0.00	0.00	0	121.00
£ / R	On 28/04/2016	Any day expiry			21.89650		21.89650	21.93670	21.93670		21.65	0.00	0.00	0.00	0	157.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.09440		22.09440	22.13540	22.13540		21.68	0.00	0.00	70,039,248.00	3,170	34,750.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	328.68240		0.32868	342.35770	0.34236	328.682	23.25	0.23	0.00	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	99.71610		0.09972	104.15210	0.10415	99.716	24.60	0.08	0.00	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			22.48330		22.48330	22.52900	22.52900		22.11	0.00	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	796.19970		0.79620	783.98110	0.78398	796.200	21.83	0.32	0.00	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	470.76090		0.47076	488.74180	0.48874	470.761	24.01	0.23	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.53380		22.53380	22.58020	22.58020		21.97	0.00	0.00	4,303,955.80	191	1,669.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.96470		22.96470	23.01340	23.01340		20.94	0.00	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	211.27320		0.21127	206.18010	0.20618	211.273	20.87	0.10	0.00	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,716.34860		1.71635	1,698.14100	1.69814	1,716.349	20.97	0.47	0.00	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	636.43260		0.63643	655.10600	0.65511	636.433	23.27	0.25	0.00	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			23.37400		23.37400	23.42800	23.42800		20.45	0.00	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.13401		0.13401	0.13562	0.13562		30.79	0.00	0.00	2,680.20	20	4,704.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13663		0.13663	0.13838	0.13838		21.90	0.00	0.00	2,732.68	20	5,474.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13977		0.13977	0.14160	0.14160		21.26	0.00	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14288		0.14288	0.14478	0.14478		21.12	0.00	0.00	0.00	0	170.00
€ / R	On 14/03/2016	Foreign Exchange Future			16.86450		16.86450	16.78640	16.78640		23.02	0.00	0.00	73,023,285.00	4,330	54,673.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.00030		0.00000	0.02770	0.00003	0.000	52.71	0.00	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.00230		0.00000	0.02920	0.00003	0.002	55.47	0.00	0.00	0.00	0	18,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	0.08120		0.00008		0.07300	0.00007	0.081	55.55	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	0.09540		0.00010		0.10760	0.00011	0.095	52.75	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	0.16580		0.00017		0.38860	0.00039	0.166	43.86	0.00	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,964.73130		1.96473	1,887.19680	1.88720	1,964.731	39.18	1.00	1.00	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	0.23130		0.00023		0.79680	0.00080	0.231	39.18	0.00	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	0.24850		0.00025		0.92360	0.00092	0.249	38.24	0.00	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,495.40040		1.49540	1,418.90970	1.41891	1,495.400	34.35	1.00	1.00	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	0.90040		0.00090		2.50970	0.00251	0.900	34.35	0.00	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	925.26970		0.92527	848.11630	0.84812	925.270	31.89	0.95	0.95	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	877.56220		0.87756	800.72900	0.80073	877.562	31.68	0.95	0.95	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	734.84160		0.73484	661.95540	0.66196	734.842	30.16	0.92	0.92	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	596.23360		0.59623	530.21640	0.53022	596.234	28.63	0.88	0.88	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	146.49060		0.14649	140.06560	0.14007	146.491	23.21	0.47	0.47	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			16.88200		16.88200	16.81520	16.81520		21.88	0.00	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			16.88930		16.88930	16.82250	16.82250		21.67	0.00	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			16.97290		16.97290	16.90640	16.90640		20.00	0.00	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			17.01460		17.01460	16.94810	16.94810		19.87	0.00	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry			17.02210		17.02210	16.95580	16.95580		19.88	0.00	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry			17.02590		17.02590	16.95960	16.95960		19.97	0.00	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			17.12470		17.12470	17.05900	17.05900		19.85	0.00	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.13230		17.13230	17.06660	17.06660		19.94	0.00	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.19730		17.19730	17.13200	17.13200		19.85	0.00	620,856,924.60	36,102	46,003.00	
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	27.27280		0.02727	27.44000	0.02744	27.273	21.40	0.04	0.04	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,448.91870		1.44892	1,397.56120	1.39756	1,448.919	19.33	0.79	0.79	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.58750		17.58750	17.52610	17.52610		20.05	0.00	3,517,500.00	200	7,218.00	
€ / R	On 19/12/2016	Foreign Exchange Future			17.97130		17.97130	17.91280	17.91280		20.09	0.00	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	540.21290		0.54021	553.22090	0.55322	540.213	19.23	0.27	0.27	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	723.24660		0.72325	744.23650	0.74424	723.247	19.30	0.33	0.33	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	534.66430		0.53466	536.30700	0.53631	534.664	22.90	0.27	0.27	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	411.80010		0.41180	418.43870	0.41844	411.800	24.38	0.21	0.21	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.33820		18.33820	18.28350	18.28350		20.19	0.00	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.58354		102.58354	103.45726	103.45726			0.00	0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.78861		99.78861	100.69823	100.69823			0.00	0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.14713		100.14713	100.18578	100.18578			0.00	0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.18793		100.18793	100.25348	100.25348			0.00	0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.57479		100.57479	100.72087	100.72087			0.00	0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.13160		100.13160	100.21655	100.21655			0.00	0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.70913		100.70913	101.26691	101.26691			0.00	0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.21864		100.21864	100.80805	100.80805			0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL37	On 05/05/2016	Index Future			471.77000		471.77000		469.41900	469.41900			0.00	9,435,400.00	2	4.00
AL37	On 04/08/2016	Index Future			480.59600		480.59600		478.20500	478.20500			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			544.36600		544.36600		540.50300	540.50300			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			554.55000		554.55000		550.62000	550.62000			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			493.51200		493.51200		489.99300	489.99300			0.00	0.00	0	510.00
ALBI	On 04/08/2016	Index Future			502.74500		502.74500		499.16500	499.16500			0.00	0.00	0	139.00
ALBI	On 03/11/2016	Index Future			512.45900		512.45900		508.81100	508.81100			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.38330		11.38330		11.47650	11.47650		16.47	0.00	12,521,630.00	1,100	13,737.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	0.03070		0.00003		0.00000	0.00000	0.031	41.29	0.00	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	983.41990		0.98342		1,076.54930	1.07655	983.420	28.66	1.00	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	2.39180		0.00239		1.15080	0.00115	2.392	24.99	0.02	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	70.29070		0.07029		133.05560	0.13306	70.291	16.47	0.47	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	66.32050		0.06632		126.29650	0.12630	66.321	16.59	0.45	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	0.03360		0.00003		0.11820	0.00012	0.034	28.69	0.00	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.53040		11.53040		11.62930	11.62930		15.74	0.00	2,386,792.80	207	2,851.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.70280		11.70280		11.80510	11.80510		15.93	0.00	0.00	0	875.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.87250		11.87250		11.97590	11.97590		16.12	0.00	0.00	0	130.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			12.03250		12.03250		12.13890	12.13890		16.29	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.49920		11.49920		11.42110	11.42110		19.20	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.69670		11.69670		11.62410	11.62410		16.46	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.92400		11.92400		11.85290	11.85290		16.26	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			15.36270		15.36270		15.31390	15.31390		22.35	0.00	629,870.70	41	6,657.00
CHF / R	On 13/06/2016	Foreign Exchange Future			15.68560		15.68560		15.64950	15.64950		19.64	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future			16.06780		16.06780		16.03500	16.03500		19.99	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.34580		2.34580		2.34960	2.34960		20.78	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.36830		2.36830		2.37250	2.37250		19.96	0.00	0.00	0	22,550.00
CNH / R	On 19/09/2016	Foreign Exchange Future			2.39400		2.39400		2.39860	2.39860		19.85	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.26380		2.26380		2.25280	2.25280		20.65	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.30990		2.30990		2.30020	2.30020		21.17	0.00	0.00	0	40.00
DKK / R	On 19/09/2016	Foreign Exchange Future			2.36310		2.36310		2.35390	2.35390		21.55	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
EL28	On 04/08/2016	Bond Future			129.21331		129.21331		129.22134	129.22134			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

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
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	10.73162		75.91860		10.82964	75.30877			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.82421		77.35430		10.92548	76.73360			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	10.91327		75.04067		11.01791	74.40838			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	10.89359		79.76717		10.99173	79.08034			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	492.49600		492.49600		489.13300	489.13300			0.00	0.00	0	477.00
GOVI	On 04/08/2016	GOVI	501.71000		501.71000		498.28800	498.28800			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	511.40400		511.40400		507.91700	507.91700			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	1.96880		1.96880		1.97160	1.97160		20.83	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.00330		2.00330		2.00740	2.00740		18.55	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.04140		2.04140		2.04590	2.04590		19.05	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.07730		2.07730		2.08220	2.08220		19.53	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	123.63140		123.63140		123.63964	123.63964			0.00	9,519,617.80	77	4,606.00
I2025	On 04/08/2016	Bond Future	124.72758		124.72758		124.73677	124.73677			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	102.98679		102.98679		102.99340	102.99340			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	128.88607		128.88607		128.89425	128.89425			0.00	0.00	0	17,007.00
I2038	On 04/08/2016	Bond Future	129.92550		129.92550		129.93480	129.93480			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	127.64044		127.64044		127.64838	127.64838			0.00	0.00	0	12,766.00
I2046	On 04/08/2016	Bond Future	130.06485		130.06485		130.07393	130.07393			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2046	On 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	135.94055		135.94055		135.94888	135.94888			0.00	0.00	0	14,916.00
I2050	On 04/08/2016	Bond Future	136.95379		136.95379		136.96345	136.96345			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	237.09400		237.09400		237.10900	237.10900			0.00	4,741,880.00	2	977.00
IGOV	On 04/08/2016	Index Future	241.54900		241.54900		241.56600	241.56600			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	246.23400		246.23400		246.25400	246.25400			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	642.90500		642.90500		642.94500	642.94500			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	654.83200		654.83200		654.87500	654.87500			0.00	0.00	0	157.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.06000		92.94000		7.08000	92.92000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.22000		92.78000		7.24000	92.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.30000		92.70000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.43000		92.57000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.51000		92.49000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.61000		92.39000		7.63000	92.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.68000		92.32000		7.70000	92.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.93000		92.07000		7.95000	92.05000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	8.07000		91.93000		8.09000	91.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.22000		91.78000		8.24000	91.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.31000		91.69000		8.35000	91.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.39000		91.61000		8.43000	91.57000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.15060		0.15060		0.15060	0.15060			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.15070		0.15070		0.15080	0.15080			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15020		0.15020		0.15070	0.15070			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.14980		0.14980		0.15030	0.15030			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.07670		0.07670		0.07690	0.07690			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.06860		0.06860		0.06830	0.06830			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06270		0.06270		0.06250	0.06250			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.05910		0.05910		0.05840	0.05840			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future	10.16410		10.16410		10.37720	10.37720		20.36	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.29200		10.29200		10.50780	10.50780		12.58	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.44320		10.44320		10.65920	10.65920		14.99	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.59340		10.59340		10.80800	10.80800		15.79	0.00	0.00	0	0.00
PULA / R	On 14/03/2016	Foreign Exchange Future	1.38090		1.38090		1.37180	1.37180			0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future	1.39570		1.39570		1.38710	1.38710			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.41150		1.41150		1.40290	1.40290			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 19/12/2016	Foreign Exchange Future			1.42400		1.42400		1.41530	1.41530			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		1.09630	1.09630			0.00	55,165.00	50	50.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.10620		1.10620		1.09940	1.09940			0.00	0.00	0	102.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11020		1.11020		1.10350	1.10350			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11430		1.11430		1.10780	1.10780			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.20062		112.71131		9.31410	111.91186		11.74	0.00	84,984,327.74	754	56,426.00
R186	On 05/05/2016	Bond Future	8.75	Call	835.70000		0.83570		651.44000	0.65144	835.700	11.58	0.27	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	4,091.36000		4.09136		4,706.55000	4.70655	4,091.360	11.58	0.73	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	3,568.73000		3.56873		4,147.96000	4.14796	3,568.730	11.61	0.68	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	2,243.47000		2.24347		1,857.78000	1.85778	2,243.470	11.74	0.54	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	558.77000		0.55877		739.20000	0.73920	558.770	12.10	0.19	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	521.84000		0.52184		693.34000	0.69334	521.840	12.12	0.18	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	443.50000		0.44350		595.31000	0.59531	443.500	12.16	0.15	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.26318		109.53896		9.38111	108.72540		11.68	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			294.60687		294.60687		294.62705	294.62705			0.00	0.00	0	2,289.00
R197	On 04/08/2016	Bond Future			293.70662		293.70662		293.72923	293.72923			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			240.23189		240.23189		240.24745	240.24745		9.10	0.00	0.00	0	43,261.00
R202	On 04/08/2016	Bond Future			241.34439		241.34439		241.36186	241.36186		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			9.06361		94.92277		9.18800	94.32910		9.23	0.00	0.00	0	8,731.00
R2023	On 04/08/2016	Bond Future			9.13239		96.71781		9.26288	96.11377		8.63	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.19899		94.63578		9.33608	94.02049		8.70	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			8.13053		101.38773		8.27214	101.21008		2.00	0.00	17,337,301.83	171	53,980.00
R203	On 04/08/2016	Bond Future			8.24970		103.30507		8.42462	103.12497		1.61	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.37994		101.10839		8.60754	100.92511		1.34	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			9.59694		90.13071		9.70492	89.39103			0.00	0.00	0	17,366.00
R2030	On 04/08/2016	Bond Future			9.66329		87.82694		9.77491	87.07414			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

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
R2032	On 05/05/2016	Bond Future			9.73620		88.99014		9.84920	88.17156		16.17	0.00	0.00	0	9,231.00
R2032	On 04/08/2016	Bond Future			9.80116		90.67305		9.91778	89.83979		15.45	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future			9.86030		88.24796		9.98068	87.39901		15.59	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			9.82383		93.63432		9.92647	92.82200			0.00	11,423,387.04	122	4,141.00
R2035	On 04/08/2016	Bond Future			9.88571		95.40501		9.99153	94.57818			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			9.87117		90.30480		9.97387	89.49798		17.49	0.00	0.00	0	40,778.00
R2037	On 04/08/2016	Bond Future			9.93656		87.75382		10.04245	86.93255		17.55	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future			9.99164		89.43240		10.10068	88.59571		16.93	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			8.51743		101.87675		8.65207	101.56969		3.81	0.00	0.00	0	33,129.00
R204	On 04/08/2016	Bond Future			8.62637		99.76234		8.77652	99.45037		3.48	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future			8.72491		101.67026		8.89415	101.35260		3.20	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			9.94143		93.92336		10.03903	93.10844		17.99	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future			10.00732		91.19030		10.10794	90.36083		18.07	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			9.93485		91.26236		10.03239	90.44194		18.64	0.00	0.00	0	20,223.00
R2044	On 04/08/2016	Bond Future			9.99814		88.60426		10.09865	87.76912		18.73	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future			10.05151		90.29912		10.15494	89.44826		18.08	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			9.93631		90.28476		10.03882	89.40848		19.16	0.00	0.00	0	63,582.00
R2048	On 04/08/2016	Bond Future			9.99418		91.99208		10.09971	91.10009		18.35	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			10.04943		89.31248		10.15808	88.40365		18.59	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			8.75294		97.64809		8.88001	97.26738		5.38	0.00	0.00	0	42,093.00
R207	On 05/05/2016	Bond Future	7.56	Call	27.92000		0.02792		17.86000	0.01786	27.920	5.19	0.04	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.85255		95.85038		8.99013	95.46333		5.04	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

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
R208	On 05/05/2016	Bond Future			8.89782		92.35560		9.02341	91.89286		7.14	0.00	13,391,562.00	145	45,179.00
R208	On 04/08/2016	Bond Future			8.98155		94.10218		9.11505	93.63152		6.56	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.05735		92.49875		9.19967	92.01935		6.50	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			9.76132		70.10205		9.85872	69.46376		18.57	0.00	93,726,440.85	1,337	33,041.00
R209	On 05/05/2016	Bond Future	8.25	Call	35.53000		0.03553		26.25000	0.02625	35.530	18.08	0.02	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	411.65000		0.41165		327.78000	0.32778	411.650	18.21	0.16	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.81832		71.42777		9.91848	70.77809		17.81	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,543.70000		2.54370		2,271.81000	2.27181	2,543.700	17.62	0.45	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,175.39000		6.17539		5,708.76000	5.70876	6,175.390	18.31	0.75	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.86992		69.64288		9.97294	68.98095		18.02	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			181.27483		181.27483		181.28709	181.28709			0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future			184.71803		184.71803		184.73187	184.73187			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			137.46156		137.46156		137.47375	137.47375			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			138.33433		138.33433		138.34772	138.34772			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			143.17716		143.17716		143.18718	143.18718			0.00	8,876,983.92	62	3,833.00
R212	On 04/08/2016	Bond Future			143.98884		143.98884		144.00002	144.00002			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			9.63194		80.80467		9.73965	80.09491		16.02	0.00	4,201,842.84	52	48,117.00
R213	On 04/08/2016	Bond Future			9.69043		82.33277		9.80149	81.61033		15.31	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.74636		80.35612		9.86091	79.62009		15.44	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			9.85969		70.30183		9.95700	69.64404		19.30	0.00	0.00	0	32,449.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 04/08/2016	Bond Future		9.91475	71.63133		10.01480	70.96173		18.50	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	513.12000	0.51312	436.36000	0.43636	513.120	18.02	0.13	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,646.63000	1.64663	1,448.70000	1.44870	1,646.630	18.16	0.32	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,750.72000	4.75072	4,342.67000	4.34267	4,750.720	18.76	0.64	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,054.29000	9.05429	8,492.59000	8.49259	9,054.290	19.38	0.86	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future		9.96723	69.70373		10.07010	69.02156		18.75	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		27,029.23000	27,029.23000		27,052.62000	27,052.62000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future		27,535.87000	27,535.87000		27,566.01000	27,566.01000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future		11.04470	11.04470		11.07060	11.07060		17.74	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		11.21500	11.21500		11.24490	11.24490		16.74	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		11.40680	11.40680		11.43650	11.43650		16.74	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future		5.28440	5.28440		5.28110	5.28110		14.37	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.24250	5.24250		5.23990	5.23990		15.33	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.20420	5.20420		5.19620	5.19620		15.93	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future		1.33730	1.33730		1.34140	1.34140			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.27610	1.27610		1.28750	1.28750			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.21750	1.21750		1.16760	1.16760			0.00	0.00	0	0.00
Total for Derivatives :												3,737,872,250.02	274,056	4796957.00
Grand Total:												3,737,872,250.02	274,056	4796957.00