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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/01/2016

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 20/01/2016	Any day expiry	16.76900	16.76900		16.78380	16.78380		27.26	0.00	0.00	0	0.00	
\$ / R	On 20/01/2016	Any day expiry	15.65	Call	1,119.13750	1.11914	1,134.77360	1.13477	1,119.138	43.85	1.00	0.00	0	5,000.00
\$ / R	On 20/01/2016	Any day expiry	15.81	Call	959.25910	0.95926	976.00620	0.97601	959.259	40.16	1.00	0.00	0	5,000.00
\$ / R	On 21/01/2016	Any day expiry			16.76900	16.76900	16.78380	16.78380		23.89	0.00	0.00	0	0.00
\$ / R	On 21/01/2016	Any day expiry	15.99	Call	783.41200	0.78341	802.45060	0.80245	783.412	33.67	0.97	0.00	0	10,000.00
\$ / R	On 22/01/2016	Any day expiry			16.76900	16.76900	16.78680	16.78680		22.67	0.00	0.00	0	0.00
\$ / R	On 22/01/2016	Any day expiry	15.66	Call	1,110.54240	1.11054	1,129.73170	1.12973	1,110.542	32.25	0.99	0.00	0	5,000.00
\$ / R	On 27/01/2016	Any day expiry			16.78410	16.78410	16.80200	16.80200		20.21	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.02	0.00	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	0.02280	0.00002	0.02640	0.00003	0.023	39.74	0.00	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	2,304.35040	2.30435	2,322.47770	2.32248	2,304.350	32.80	1.00	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	1,466.17320	1.46617	1,485.92900	1.48593	1,466.173	26.41	0.99	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry			16.78980	16.78980	16.80740	16.80740		20.58	0.00	0.00	0	212.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	0.05600	0.00006	0.08760	0.00009	0.056	34.83	0.00	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	2,530.05020	2.53005	2,547.79940	2.54780	2,530.050	32.20	1.00	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.50	Put	0.49790	0.00050	0.79330	0.00079	0.498	30.98	0.00	0.00	0	2,000.00

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 01/02/2016	Any day expiry		16.79790	16.79790	16.81550	16.81550		20.00	0.00	0.00	0	0.00
\$ / R	16.84	Call	On 01/02/2016	Any day expiry	234.48090	0.23448	274.93310	0.27493	234.481	20.14	0.48	0.00	0	2,500.00
\$ / R		On 10/02/2016	Any day expiry		16.82210	16.82210	16.83980	16.83980		20.28	0.00	0.00	0	0.00
\$ / R	16.01	Call	On 10/02/2016	Any day expiry	869.65240	0.86965	900.69510	0.90070	869.652	19.09	0.86	0.00	0	5,000.00
\$ / R		On 12/02/2016	Any day expiry		16.82750	16.82750	16.84520	16.84520		20.40	0.00	200,700.00	12	506.00
\$ / R	11.60	Put	On 12/02/2016	Any day expiry	0.00790	0.00001	0.00760	0.00001	0.008	35.96	0.00	0.00	0	1,000.00
\$ / R	15.40	Call	On 12/02/2016	Any day expiry	1,443.55740	1.44356	1,463.27030	1.46327	1,443.557	20.52	0.96	0.00	0	1,000.00
\$ / R	16.66	Call	On 12/02/2016	Any day expiry	436.07860	0.43608	475.32300	0.47532	436.079	20.20	0.59	0.00	0	5,000.00
\$ / R	16.69	Call	On 12/02/2016	Any day expiry	420.04620	0.42005	459.38370	0.45938	420.046	20.24	0.57	0.00	0	5,000.00
\$ / R		On 15/02/2016	Any day expiry		16.83560	16.83560	16.85330	16.85330		20.18	0.00	0.00	0	4,330.00
\$ / R		On 16/02/2016	Any day expiry		16.83830	16.83830	16.85600	16.85600		20.25	0.00	0.00	0	993.00
\$ / R		On 17/02/2016	Any day expiry		16.84100	16.84100	16.85870	16.85870		20.31	0.00	0.00	0	300.00
\$ / R		On 19/02/2016	Any day expiry		16.84640	16.84640	16.86410	16.86410		20.41	0.00	0.00	0	0.00
\$ / R	13.93	Call	On 19/02/2016	Any day expiry	2,917.44740	2.91745	2,935.82530	2.93583	2,917.447	23.95	1.00	0.00	0	3,600.00
\$ / R	14.30	Put	On 19/02/2016	Any day expiry	1.85960	0.00186	2.93290	0.00293	1.860	22.26	0.01	0.00	0	100.00
\$ / R	14.91	Call	On 19/02/2016	Any day expiry	1,941.44930	1.94145	1,961.45770	1.96146	1,941.449	19.48	0.99	0.00	0	100.00
\$ / R		On 25/02/2016	Any day expiry		16.86510	16.86510	16.88270	16.88270		20.34	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 25/02/2016	Any day expiry	0.02640	0.00003	0.03280	0.00003	0.026	29.80	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 25/02/2016	Any day expiry	1.29540	0.00130	1.86350	0.00186	1.295	25.85	0.00	0.00	0	150.00
\$ / R	14.84	Call	On 25/02/2016	Any day expiry	2,032.20970	2.03221	2,054.20120	2.05420	2,032.210	19.51	0.98	0.00	0	250.00
\$ / R	15.64	Call	On 25/02/2016	Any day expiry	1,271.07180	1.27107	1,300.83880	1.30084	1,271.072	18.56	0.90	0.00	0	150.00
\$ / R		On 26/02/2016	Any day expiry		16.86860	16.86860	16.88630	16.88630		20.39	0.00	352,138.50	21	392.00
\$ / R		On 29/02/2016	Any day expiry		16.87920	16.87920	16.89690	16.89690		20.34	0.00	0.00	0	133.00
\$ / R	13.92	Put	On 29/02/2016	Any day expiry	3.10110	0.00310	3.99280	0.00399	3.101	23.74	0.01	0.00	0	100.00
\$ / R	14.60	Call	On 29/02/2016	Any day expiry	2,286.52540	2.28653	2,306.92140	2.30692	2,286.525	20.74	0.98	0.00	0	100.00
\$ / R		On 02/03/2016	Any day expiry		16.88620	16.88620	16.90390	16.90390		20.42	0.00	0.00	0	0.00
\$ / R	14.60	Call	On 02/03/2016	Any day expiry	2,294.68110	2.29468	2,315.23750	2.31524	2,294.681	20.76	0.98	0.00	0	10,000.00
\$ / R	14.61	Call	On 02/03/2016	Any day expiry	2,284.79280	2.28479	2,305.39540	2.30540	2,284.793	20.72	0.98	0.00	0	10,000.00
\$ / R	14.62	Call	On 02/03/2016	Any day expiry	2,274.90600	2.27491	2,295.55520	2.29556	2,274.906	20.67	0.98	0.00	0	10,000.00
\$ / R		On 07/03/2016	Any day expiry		16.90390	16.90390	16.92150	16.92150		20.34	0.00	0.00	0	301.00
\$ / R		On 11/03/2016	Any day expiry		16.91800	16.91800	16.93570	16.93570		20.46	0.00	0.00	0	272.00
\$ / R		On 14/03/2016	Foreign Exchange Future		16.92860	16.92860	16.94620	16.94620		20.33	0.00	2,176,171,530.00	128,550	974,392.00
\$ / R	11.55	Put	On 14/03/2016	Foreign Exchange Future	0.04000	0.00004	0.07210	0.00007	0.040	26.73	0.00	0.00	0	42,370.00
\$ / R	11.60	Put	On 14/03/2016	Foreign Exchange Future	0.04760	0.00005	0.08480	0.00008	0.048	26.73	0.00	0.00	0	30,000.00
\$ / R	11.80	Put	On 14/03/2016	Foreign Exchange Future	0.09340	0.00009	0.15900	0.00016	0.093	26.73	0.00	0.00	0	1,000.00
\$ / R	11.83	Put	On 14/03/2016	Foreign Exchange Future	0.10300	0.00010	0.17420	0.00017	0.103	26.73	0.00	4,075.37	1,204	1,204.00
\$ / R	11.91	Put	On 14/03/2016	Foreign Exchange Future	0.12690	0.00013	0.20930	0.00021	0.127	26.64	0.00	4,000.90	788	788.00
\$ / R	11.95	Put	On 14/03/2016	Foreign Exchange Future	0.13950	0.00014	0.22720	0.00023	0.139	26.58	0.00	0.00	0	1,000.00
\$ / R	12.00	Put	On 14/03/2016	Foreign Exchange Future	0.15690	0.00016	0.25150	0.00025	0.157	26.50	0.00	0.00	0	30,000.00
\$ / R	12.11	Put	On 14/03/2016	Foreign Exchange Future	0.20270	0.00020	0.31390	0.00031	0.203	26.33	0.00	5,321.00	786	786.00
\$ / R	12.26	Put	On 14/03/2016	Foreign Exchange Future	0.28550	0.00029	0.42290	0.00042	0.286	26.10	0.00	0.00	0	10,000.00
\$ / R	12.55	Call	On 14/03/2016	Foreign Exchange Future	4,379.14290	4.37914	4,396.94210	4.39694	4,379.143	25.65	1.00	0.00	0	12,000.00
\$ / R	12.74	Put	On 14/03/2016	Foreign Exchange Future	0.81550	0.00082	1.06220	0.00106	0.815	25.36	0.00	0.00	0	10,000.00
\$ / R	12.80	Call	On 14/03/2016	Foreign Exchange Future	4,129.52520	4.12953	4,147.38770	4.14739	4,129.525	25.27	1.00	0.00	0	20,000.00

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	12.95	Put	1.26260		0.00126		1.56540	0.00157	1.263	25.03	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	1.71170		0.00171		2.05370	0.00205	1.712	24.80	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	3,730.68920		3.73069	3,748.65500	3.74865	3,730.689	24.65	1.00	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	2.35110		0.00235	2.73000	0.00273	2.351	24.55	0.00	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	3,432.33280		3.43233	3,450.34480	3.45034	3,432.333	24.18	0.99	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	3,382.56530		3.38257	3,400.71500	3.40072	3,382.565	24.01	0.99	0.00	0	12,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	5.05350		0.00505	5.95200	0.00595	5.054	23.30	0.01	0.00	0	4,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	3,173.71540		3.17372	3,192.23450	3.19223	3,173.715	23.26	0.99	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	2,994.97060		2.99497	3,013.92770	3.01393	2,994.971	22.62	0.99	13,178,803.56	788	788.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	6.44910		0.00645	7.83440	0.00783	6.449	22.59	0.01	0.00	0	32,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	2,935.45600		2.93546	2,954.58960	2.95459	2,935.456	22.41	0.99	0.00	0	1,750.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	2,836.35150		2.83635	2,855.81830	2.85582	2,836.352	22.06	0.99	0.00	0	9,370.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	8.76790		0.00877	11.02360	0.01102	8.768	21.70	0.02	0.00	0	800.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	2,727.47700		2.72748	2,747.37450	2.74737	2,727.477	21.67	0.98	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	9.44300		0.00944	11.96110	0.01196	9.443	21.49	0.02	0.00	0	402.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	2,628.64640		2.62865	2,649.00250	2.64900	2,628.646	21.31	0.98	13,050,889.21	786	43,156.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	2,441.32940		2.44133	2,462.76200	2.46276	2,441.329	20.64	0.98	0.00	0	1,300.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	12.72940		0.01273	16.56200	0.01656	12.729	20.64	0.02	0.00	0	2,500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	2,352.85040		2.35285	2,374.90230	2.37490	2,352.850	20.32	0.97	19,826,354.69	1,204	1,204.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	2,244.97010		2.24497	2,267.88990	2.26789	2,244.970	19.93	0.97	0.00	0	2,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	16.37010		0.01637	21.68990	0.02169	16.370	19.93	0.03	0.00	0	1,600.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	2,196.03940		2.19604	2,219.39880	2.21940	2,196.039	19.75	0.97	0.00	0	29,370.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	18.58230		0.01858	24.80990	0.02481	18.582	19.58	0.04	0.00	0	15,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	23.68720		0.02369	31.99520	0.03200	23.687	18.90	0.05	0.00	0	25,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	23.99310		0.02399	32.42540	0.03243	23.993	18.87	0.05	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	24.30370		0.02430	32.86060	0.03286	24.304	18.83	0.05	0.00	0	15,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	25.26020		0.02526	34.20220	0.03420	25.260	18.73	0.05	0.00	0	3,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	1,759.67460		1.75967	1,788.51290	1.78851	1,759.675	18.16	0.94	0.00	0	500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	1,695.24160		1.69524	1,723.35150	1.72335	1,695.242	18.22	0.93	0.00	0	38,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	54.60950		0.05461	67.62660	0.06763	54.609	18.37	0.09	0.00	0	15,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	1,463.10390		1.46310	1,494.85770	1.49486	1,463.104	18.44	0.89	0.00	0	25,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	1,445.77960		1.44578	1,477.81630	1.47782	1,445.780	18.46	0.89	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	1,437.14740		1.43715	1,469.32670	1.46933	1,437.147	18.47	0.89	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	1,428.53760		1.42854	1,460.85800	1.46086	1,428.538	18.48	0.89	0.00	0	5,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	1,411.38190		1.41138	1,443.98410	1.44398	1,411.382	18.49	0.88	0.00	0	3,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	1,402.83650		1.40284	1,435.57910	1.43558	1,402.836	18.50	0.88	0.00	0	2,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	1,277.37160		1.27737	1,312.18120	1.31218	1,277.372	18.63	0.85	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	1,196.75370		1.19675	1,232.86720	1.23287	1,196.754	18.72	0.83	0.00	0	2,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	118.15370		0.11815	136.66720	0.13667	118.154	18.72	0.17	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,080.77660		1.08078	1,118.66240	1.11866	1,080.777	18.85	0.79	0.00	0	750.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	152.17660		0.15218	172.46240	0.17246	152.177	18.85	0.21	0.00	0	201.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	938.81710		0.93882	977.98260	0.97798	938.817	19.14	0.74	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	847.65560		0.84766	888.13650	0.88814	847.656	19.38	0.69	0.00	0	2,500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	301.93890		0.30194	325.62470	0.32562	301.939	19.57	0.34	0.00	0	10,000.00	

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\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	751.34600	0.75135	792.92860	0.79293	751.346	19.65	0.65	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	722.97600	0.72298	764.80830	0.76481	722.976	19.74	0.63	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	617.60660	0.61761	659.99480	0.65999	617.607	20.08	0.57	0.00	0	35,201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	491.09320	0.49109	515.89390	0.51589	491.093	20.25	0.46	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	437.52460	0.43752	477.08950	0.47709	437.525	20.99	0.44	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	363.42630	0.36343	400.55960	0.40056	363.426	21.53	0.38	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	185.21210	0.18521	211.71990	0.21172	185.212	23.43	0.22	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			16.93210	16.93210	16.94980	16.94980		20.47	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			16.93570	16.93570	16.95330	16.95330		20.50	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	2.95070	0.00295	3.51210	0.00351	2.951	24.23	0.01	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	2,322.73900	2.32274	2,344.75970	2.34476	2,322.739	20.32	0.97	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			16.96000	16.96000	16.97770	16.97770		20.39	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	6.33750	0.00634	7.38960	0.00739	6.338	22.97	0.01	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	2,022.09400	2.02209	2,047.60150	2.04760	2,022.094	19.05	0.95	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			16.97920	16.97920	16.99710	16.99710		20.36	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.37150	0.00037	0.54850	0.00055	0.371	26.43	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	5.84310	0.00584	6.36640	0.00637	5.843	22.93	0.01	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	1,782.60820	1.78261	1,811.66590	1.81167	1,782.608	18.26	0.92	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	1,194.08060	1.19408	1,231.96820	1.23197	1,194.081	18.70	0.79	0.00	0	150.00
\$ / R	On 05/04/2016	Any day expiry			17.00160	17.00160	17.01970	17.01970		20.33	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	1,298.47250	1.29847	1,335.46290	1.33546	1,298.473	18.61	0.80	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			17.00490	17.00490	17.02300	17.02300		20.35	0.00	0.00	0	0.00
\$ / R	On 06/04/2016	Any day expiry	16.04	Call	1,179.16910	1.17917	1,217.69930	1.21770	1,179.169	18.78	0.76	0.00	0	5,000.00
\$ / R	On 07/04/2016	Any day expiry			17.00810	17.00810	17.02620	17.02620		20.35	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	1,055.90590	1.05591	1,095.82230	1.09582	1,055.906	19.03	0.72	0.00	0	5,000.00
\$ / R	On 15/04/2016	Any day expiry			17.03370	17.03370	17.05210	17.05210		20.43	0.00	2,410,634.60	142	1,033.00
\$ / R	On 18/04/2016	Any day expiry			17.04330	17.04330	17.06180	17.06180		20.34	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	15.05160	0.01505	16.15340	0.01615	15.052	20.49	0.02	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	1,721.41390	1.72141	1,753.85480	1.75385	1,721.414	18.15	0.88	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	667.07290	0.66707	707.04220	0.70704	667.073	20.42	0.51	0.00	0	5,000.00
\$ / R	On 26/04/2016	Any day expiry			17.06930	17.06930	17.08800	17.08800		20.33	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	1.74050	0.00174	2.28790	0.00229	1.741	25.95	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	9.34510	0.00935	9.68390	0.00968	9.345	21.07	0.01	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	1,564.30000	1.56430	1,599.83940	1.59984	1,564.300	18.38	0.83	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	1,117.91590	1.11792	1,157.36660	1.15737	1,117.916	19.04	0.70	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			17.11540	17.11540	17.13420	17.13420		20.32	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	29.50660	0.02951	31.82820	0.03183	29.507	19.12	0.04	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	1,748.13120	1.74813	1,782.52480	1.78252	1,748.131	18.19	0.85	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			17.12530	17.12530	17.14410	17.14410		20.35	0.00	0.00	0	50.00
\$ / R	On 27/05/2016	Any day expiry			17.17140	17.17140	17.19020	17.19020		20.38	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	2.78260	0.00278	2.86620	0.00287	2.783	24.08	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	12.37650	0.01238	12.25650	0.01226	12.377	19.54	0.02	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	1,376.18330	1.37618	1,415.98980	1.41599	1,376.183	18.81	0.73	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	1,046.11420	1.04611	1,086.62290	1.08662	1,046.114	19.63	0.62	0.00	0	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 31/05/2016	Any day expiry		17.18460	17.18460		17.20340	17.20340		20.39	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry		17.20430	17.20430		17.22320	17.22320		20.36	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	5.17450	0.00517	5.57510	0.00558	5.175	22.97	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	1,917.86040	1.91786	1,951.92420	1.95192	1,917.860	18.14	0.85	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry		17.21090	17.21090		17.22980	17.22980		20.38	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	58.14490	0.05814	61.97810	0.06198	58.145	18.20	0.07	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	1,674.83280	1.67483	1,712.14060	1.71214	1,674.833	18.43	0.79	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry		17.21420	17.21420		17.23310	17.23310		20.38	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future		17.22740	17.22740		17.24630	17.24630		20.34	0.00	305,166,163.60	17,714	78,125.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	5.43440	0.00543	5.95740	0.00596	5.434	22.82	0.01	36,938.40	330	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	8.99670	0.00900	9.28260	0.00928	8.997	20.57	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	9.55810	0.00956	9.79080	0.00979	9.558	20.30	0.01	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	10.93900	0.01094	11.02750	0.01103	10.939	19.70	0.01	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	3,740.81320	3.74081	3,759.50420	3.75950	3,740.813	18.80	0.98	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	13.41320	0.01341	13.20420	0.01320	13.413	18.80	0.02	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	13.69100	0.01369	13.44640	0.01345	13.691	18.71	0.02	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	36.03700	0.03604	35.74520	0.03575	36.037	18.07	0.04	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	52.07670	0.05208	53.37970	0.05338	52.077	18.08	0.06	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	83.72570	0.08373	88.70630	0.08871	83.726	18.10	0.09	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	2,390.13970	2.39014	2,415.12200	2.41512	2,390.140	18.10	0.90	5,143,642.76	330	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	2,328.63210	2.32863	2,354.66590	2.35467	2,328.632	18.10	0.90	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	314.21100	0.31421	334.65810	0.33466	314.211	18.60	0.25	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	1,474.34640	1.47435	1,514.36740	1.51437	1,474.346	18.69	0.74	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	1,389.99470	1.38999	1,430.79770	1.43080	1,389.995	18.82	0.71	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	1,213.82470	1.21382	1,254.47600	1.25448	1,213.825	19.23	0.66	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	563.14310	0.56314	585.06200	0.58506	563.143	19.39	0.36	0.00	0	6,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	1,013.37870	1.01338	1,054.26940	1.05427	1,013.379	19.89	0.58	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	955.27900	0.95528	996.01850	0.99602	955.279	20.10	0.56	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.79	Call	685.49760	0.68550	722.87470	0.72287	685.498	21.30	0.43	0.00	0	6,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	604.44310	0.60444	639.81740	0.63982	604.443	21.76	0.39	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	578.39080	0.57839	612.93690	0.61294	578.391	21.93	0.38	0.00	0	6,600.00
\$ / R	On 24/06/2016	Any day expiry		17.26360	17.26360		17.28250	17.28250		20.40	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	133.15410	0.13315	142.13600	0.14214	133.154	18.04	0.12	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	1,207.29280	1.20729	1,247.89910	1.24790	1,207.293	19.40	0.64	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry		17.27680	17.27680		17.29570	17.29570		20.36	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	3.65520	0.00366	4.05990	0.00406	3.655	22.51	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	14.26960	0.01427	14.08580	0.01409	14.270	18.25	0.02	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	1,235.03300	1.23503	1,275.69650	1.27570	1,235.033	19.33	0.64	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	1,032.72180	1.03272	1,073.51450	1.07351	1,032.722	20.02	0.57	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry		17.37000	17.37000		17.38930	17.38930		20.41	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	599.88610	0.59989	622.19140	0.62219	599.886	19.19	0.35	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	742.82430	0.74282	780.12630	0.78013	742.824	21.67	0.41	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry		17.37360	17.37360		17.39280	17.39280		20.42	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	4.87600	0.00488	5.24040	0.00524	4.876	21.69	0.01	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	13.50	Put	15.87570	0.01588	16.05730	0.01606	15.876	17.40	0.02	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	1,121.78130	1.12178	1,163.30100	1.16330	1,121.781	20.06	0.57	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	992.06060	0.99206	1,033.14720	1.03315	992.061	20.57	0.52	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			17.42620	17.42620	17.44540	17.44540		20.43	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	12.51870	0.01252	13.22720	0.01323	12.519	19.69	0.01	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	2,146.31470	2.14631	2,179.48640	2.17949	2,146.315	18.01	0.82	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			17.47880	17.47880	17.49800	17.49800		16.21	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	7.47620	0.00748	6.66470	0.00666	7.476	21.50	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	18.70740	0.01871	20.09360	0.02009	18.707	16.92	0.02	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	1,053.71120	1.05371	1,067.15500	1.06716	1,053.711	21.34	0.50	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	992.22790	0.99223	986.84270	0.98684	992.228	21.99	0.47	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			17.51740	17.51740	17.53660	17.53660		20.47	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	1,054.55990	1.05456	1,096.08430	1.09608	1,054.560	20.80	0.50	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			17.52450	17.52450	17.54360	17.54360		20.47	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	19.93580	0.01994	26.51280	0.02651	19.936	15.61	0.02	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	1,232.74100	1.23274	1,275.12110	1.27512	1,232.741	20.15	0.56	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			17.52800	17.52800	17.54710	17.54710		20.47	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			17.54200	17.54200	17.56120	17.56120		20.51	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	120.22580	0.12023	139.70330	0.13970	120.226	16.47	0.10	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	789.47780	0.78948	826.15330	0.82615	789.478	22.13	0.39	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			17.54900	17.54900	17.56820	17.56820		20.51	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			17.56310	17.56310	17.58220	17.58220		20.49	0.00	526,893.00	30	34,439.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	18.05650	0.01806	23.16000	0.02316	18.057	17.25	0.02	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	56.96580	0.05697	73.11590	0.07312	56.966	15.46	0.06	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	1,197.38480	1.19738	1,239.58820	1.23959	1,197.385	20.41	0.54	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	1,121.34360	1.12134	1,163.49540	1.16350	1,121.344	20.69	0.52	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	627.84160	0.62784	660.27520	0.66028	627.842	23.24	0.32	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			17.59470	17.59470	17.61380	17.61380		20.54	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	7.23250	0.00723	7.21730	0.00722	7.233	20.26	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	21.70230	0.02170	27.25400	0.02725	21.702	16.50	0.02	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	972.68800	0.97269	1,012.56610	1.01257	972.688	21.43	0.45	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	925.24980	0.92525	964.24650	0.96425	925.250	21.64	0.44	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			17.69370	17.69370	17.71380	17.71380		20.59	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	7.02540	0.00703	6.89460	0.00689	7.025	19.38	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	25.24090	0.02524	30.43070	0.03043	25.241	16.33	0.03	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	928.54490	0.92854	967.15800	0.96716	928.545	22.00	0.42	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	907.85770	0.90786	946.01310	0.94601	907.858	22.11	0.41	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			17.81480	17.81480	17.83920	17.83920		20.60	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	7.08990	0.00709	6.84400	0.00684	7.090	18.62	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	28.99570	0.02900	33.95820	0.03396	28.996	16.15	0.03	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	889.90290	0.88990	928.16800	0.92817	889.903	22.65	0.38	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			17.87350	17.87350	17.90000	17.90000		20.61	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			17.89180	17.89180	17.91900	17.91900		20.65	0.00	447,295.00	25	10,897.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	9.05390	0.00905	8.72660	0.00873	9.054	18.75	0.01	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 19/12/2016	Foreign Exchange Future	13.50	Put	21.29840		0.02130		27.50950	0.02751	21.298	15.03	0.02	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	131.99550		0.13200		149.18460	0.14918	131.995	15.63	0.10	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	146.91820		0.14692		164.57090	0.16457	146.918	15.81	0.11	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	151.36950		0.15137		169.14260	0.16914	151.370	15.87	0.11	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	200.51960		0.20052		219.22740	0.21923	200.520	16.40	0.13	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	2,750.03450		2.75003		2,796.35810	2.79636	2,750.035	16.94	0.84	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	399.41230		0.39941		417.81590	0.41782	399.412	18.01	0.21	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	534.83790		0.53484		559.02580	0.55903	534.838	18.38	0.26	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	639.70360		0.63970		664.78150	0.66478	639.704	18.63	0.29	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	1,216.56760		1.21657		1,262.97330	1.26297	1,216.568	21.33	0.48	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	1,087.87450		1.08787		1,131.58090	1.13158	1,087.874	21.89	0.44	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	1,063.72150		1.06372		1,106.88150	1.10688	1,063.721	22.01	0.43	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	1,058.45040		1.05845		1,101.48670	1.10149	1,058.450	22.03	0.43	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	1,019.97770		1.01998		1,062.07920	1.06208	1,019.978	22.22	0.42	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	995.34440		0.99534		1,036.82380	1.03682	995.344	22.35	0.41	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	893.10860		0.89311		932.01230	0.93201	893.109	22.91	0.37	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	882.62420		0.88262		921.23420	0.92123	882.624	22.97	0.37	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	870.26960		0.87027		908.52240	0.90852	870.270	23.05	0.36	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	777.76510		0.77777		813.16490	0.81316	777.765	23.65	0.33	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	668.31050		0.66831		699.80500	0.69981	668.311	24.52	0.29	0.00	0	500.00
\$ / R	On 13/03/2017	Foreign Exchange Future			18.12150		18.12150		18.14500	18.14500		21.02	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	841.44130		0.84144		0.00000	0.00000	841.441	19.14	0.31	10,266,984.00	1,800	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	832.48560		0.83249		0.00000	0.00000	832.486	24.73	0.31	10,122,840.00	1,800	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			18.32080		18.32080		18.34160	18.34160		21.47	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			16.92860		16.92860		16.94620	16.94620		20.33	0.00	0.00	0	1,049.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			17.22740		17.22740		17.24630	17.24630		20.34	0.00	689,096.00	40	116.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			17.56310		17.56310		17.58220	17.58220		20.49	0.00	0.00	0	90.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			17.89180		17.89180		17.91900	17.91900		20.65	0.00	0.00	0	0.00
£ / R	On 26/02/2016	Any day expiry			23.88840		23.88840		24.11250	24.11250		22.84	0.00	1,966,975.00	82	163.00
£ / R	On 29/02/2016	Any day expiry			23.90350		23.90350		24.12770	24.12770		22.67	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry			23.93860		23.93860		24.16290	24.16290		22.65	0.00	0.00	0	50.00
£ / R	On 14/03/2016	Foreign Exchange Future			23.97370		23.97370		24.19830	24.19830		22.59	0.00	18,004,248.70	751	32,206.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	45.71050		0.04571		49.11490	0.04911	45.711	23.14	0.05	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	152.74830		0.15275		144.28990	0.14429	152.748	21.20	0.15	0.00	0	6,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	454.33040		0.45433		415.96590	0.41597	454.330	21.92	0.33	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	849.88470		0.84988		1,006.22060	1.00622	849.885	22.59	0.52	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	405.04030		0.40504		502.60390	0.50260	405.040	24.13	0.30	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry			24.81000		24.81000		25.04350	25.04350		22.87	0.00	412,331.60	17	72.00
£ / R	On 13/06/2016	Foreign Exchange Future			24.40530		24.40530		24.63470	24.63470		21.72	0.00	9,786,525.30	401	2,345.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	1,381.41990		1.38142		1,545.67280	1.54567	1,381.420	21.63	0.54	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	691.70620		0.69171		794.77760	0.79478	691.706	23.61	0.32	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			24.84000		24.84000		25.07270	25.07270		20.92	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 08/09/2016	Any day expiry	21.20	Put	261.04890	0.26105	262.81900	0.26282	261.049	18.87	0.13	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	1,292.86830	1.29287	1,435.15070	1.43515	1,292.868	21.71	0.44	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			24.89680	24.89680	25.12980	25.12980		20.79	0.00	373,452.00	15	390.00
£ / R	On 19/12/2016	Foreign Exchange Future			25.38240	25.38240	25.63020	25.63020		20.18	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.14397	0.14397	0.14456	0.14456		22.04	0.00	0.00	0	6,998.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14689	0.14689	0.14749	0.14749		21.05	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.15025	0.15025	0.15085	0.15085		20.86	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry			18.28480	18.28480	18.30470	18.30470		22.69	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry			18.29920	18.29920	18.31880	18.31880		22.69	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	0.13650	0.00014	0.20820	0.00021	0.137	34.88	0.00	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	2,779.57250	2.77957	2,799.35480	2.79935	2,779.573	33.33	1.00	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			18.36820	18.36820	18.38840	18.38840		21.05	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	2.38340	0.00238	3.21520	0.00322	2.383	24.20	0.01	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	2,314.62080	2.31462	2,335.58390	2.33558	2,314.621	21.62	0.98	0.00	0	100.00
€ / R	On 24/02/2016	Any day expiry			18.39330	18.39330	18.41290	18.41290		20.91	0.00	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			18.39810	18.39810	18.41770	18.41770		20.93	0.00	164,227.50	9	34.00
€ / R	On 07/03/2016	Any day expiry			18.44120	18.44120	18.46070	18.46070		20.66	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			18.47140	18.47140	18.49090	18.49090		20.56	0.00	43,629,446.80	2,362	68,255.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.23040	0.00023	0.30640	0.00031	0.230	27.33	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.31460	0.00031	0.41020	0.00041	0.315	27.13	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	1.13110	0.00113	1.36560	0.00137	1.131	26.24	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	1.58100	0.00158	1.87320	0.00187	1.581	25.99	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	4.32900	0.00433	4.86600	0.00487	4.329	25.21	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	3,577.86590	3.57787	3,598.35280	3.59835	3,577.866	24.48	0.99	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	6.46590	0.00647	7.45280	0.00745	6.466	24.48	0.01	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	6.86370	0.00686	7.95020	0.00795	6.864	24.27	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	3,111.76120	3.11176	3,133.27380	3.13327	3,111.761	22.83	0.98	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	10.36120	0.01036	12.37380	0.01237	10.361	22.83	0.02	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	2,540.24010	2.54024	2,564.14430	2.56414	2,540.240	20.79	0.97	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	2,491.25670	2.49126	2,515.45130	2.51545	2,491.257	20.61	0.97	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	2,344.67440	2.34467	2,369.83970	2.36984	2,344.674	20.08	0.96	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	2,198.72760	2.19873	2,225.03320	2.22503	2,198.728	19.55	0.95	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	1,640.54030	1.64054	1,670.48860	1.67049	1,640.540	18.76	0.90	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			18.50940	18.50940	18.48310	18.48310		20.48	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			18.51060	18.51060	18.49980	18.49980		20.46	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			18.60500	18.60500	18.50180	18.50180		20.17	0.00	55,505.40	3	3.00
€ / R	On 26/04/2016	Any day expiry			18.65060	18.65060	18.52380	18.52380		20.07	0.00	0.00	0	25.00
€ / R	On 29/04/2016	Any day expiry			18.53290	18.53290	18.55220	18.55220		19.84	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			18.77920	18.77920	18.58840	18.58840		19.95	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			18.78040	18.78040	18.61430	18.61430		20.02	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			18.85210	18.85210	18.87220	18.87220		19.91	0.00	0.00	0	35,244.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	13.91080	0.01391	14.69640	0.01470	13.911	21.26	0.01	0.00	0	6,000.00

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 13/06/2016	Foreign Exchange Future	15.96	Call	2,960.85910		2.96086	2,985.32050	2.98532	2,960.859		18.38	0.93	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			19.28570		19.28570	19.30520	19.30520			19.88	0.00	9,989,992.60	518	6,298.00
€ / R	On 19/12/2016	Foreign Exchange Future			19.71660		19.71660	19.74520	19.74520			19.90	0.00	0.00	0	5,846.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	231.89180		0.23189	248.91080	0.24891	231.892		18.15	0.13	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	324.08810		0.32409	345.29660	0.34530	324.088		18.11	0.16	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	1,140.34650		1.14035	1,195.66380	1.19566	1,140.346		21.03	0.43	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	879.89830		0.87990	928.92550	0.92893	879.898		22.20	0.35	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			106.99764		106.99764	107.37779	107.37779				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			104.40507		104.40507	104.79902	104.79902				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.38133		100.38133	100.40815	100.40815				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.50911		100.50911	100.54274	100.54274				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			101.35404		101.35404	101.41991	101.41991				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.97990		100.97990	101.05690	101.05690				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			103.32828		103.32828	103.54253	103.54253				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			102.97105		102.97105	103.19508	103.19508				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 04/02/2016	Index Future			452.06200		452.06200	450.27500	450.27500				0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			460.17400		460.17400	458.35800	458.35800				0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			514.42500		514.42500	510.94700	510.94700				0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			523.65600		523.65600	520.11900	520.11900				0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			467.81300		467.81300	464.00500	464.00500				0.00	0.00	0	660.00
ALBI	On 05/05/2016	Index Future			476.20700		476.20700	472.33400	472.33400				0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			485.25400		485.25400	481.31400	481.31400				0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.67790		11.67790	11.62870	11.62870			19.49	0.00	128,456.90	11	14,385.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	7.61930		0.00762	9.82620	0.00983	7.619		22.43	0.02	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,302.93850		1.30294	1,260.86250	1.26086	1,302.939		19.92	0.94	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	65.14880		0.06515	81.45620	0.08146	65.149		19.36	0.14	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	502.87970		0.50288	487.24340	0.48724	502.880		19.39	0.64	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	496.85650		0.49686	481.49510	0.48150	496.857		19.39	0.64	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	98.02820		0.09803	99.32650	0.09933	98.028		21.37	0.19	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.83660		11.83660	11.78770	11.78770			79.98	0.00	0.00	0	2,814.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			12.02070		12.02070	11.97080	11.97080			17.40	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			12.20490		12.20490	12.15930	12.15930			17.45	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.65580		11.65580	11.67240	11.67240			17.87	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
CAD / R	On 13/06/2016	Foreign Exchange Future		11.86930	11.86930		11.88740	11.88740		17.11	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future		16.90250	16.90250		16.90450	16.90450		22.25	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future		17.27920	17.27920		17.28240	17.28240		21.29	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future		2.54250	2.54250		2.53640	2.53640		23.09	0.00	0.00	0	158.00
CNH / R	On 13/06/2016	Foreign Exchange Future		2.55170	2.55170		2.54230	2.54230		21.49	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future		2.47570	2.47570		2.47840	2.47840		23.05	0.00	609,022.20	246	123.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.52720	2.52720		2.53010	2.53010		22.53	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
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 04/02/2016	Bond Future		11.09879	75.43436		11.23108	74.64891			0.00	0.00	0	8,710.00
ES33	On 05/05/2016	Bond Future		11.21279	72.99692		11.34970	72.19776			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future		11.31833	74.39951		11.45992	73.58612			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 04/02/2016	Bond Future		11.21267	79.65055		11.34994	78.73774			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future		11.32596	76.81755		11.46824	75.88878			0.00	0.00	0	4,500.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/02/2016	GOVI		467.72800	467.72800		464.30500	464.30500			0.00	0.00	0	483.00
GOVI	On 05/05/2016	GOVI		476.12200	476.12200		472.63900	472.63900			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI		485.16600	485.16600		481.62500	481.62500			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future		2.16440	2.16440		2.17230	2.17230		19.91	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		2.20000	2.20000		2.20870	2.20870		20.07	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		2.24070	2.24070		2.24900	2.24900		20.39	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.27690	2.27690		2.28950	2.28950		20.71	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
I2025	On 04/02/2016	Bond Future		121.69629	121.69629		121.50311	121.50311			0.00	0.00	0	2,111.00
I2025	On 05/05/2016	Bond Future		123.86243	123.86243		123.66626	123.66626			0.00	285,874,488.44	2,308	2,308.00
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 04/02/2016	Bond Future		102.57373	102.57373		102.57934	102.57934			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future		103.42406	103.42406		103.43027	103.43027			0.00	0.00	0	160.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/02/2016	Bond Future		127.05495	127.05495		127.06226	127.06226			0.00	0.00	0	17,818.00
I2038	On 05/05/2016	Bond Future		129.31645	129.31645		129.32422	129.32422			0.00	17,845,670.10	138	280.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/02/2016	Bond Future		128.16670	128.16670		128.17387	128.17387			0.00	0.00	0	12,126.00
I2046	On 05/05/2016	Bond Future		129.01832	129.01832		129.02609	129.02609			0.00	38,576,477.68	299	513.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/02/2016	Bond Future		136.69872	136.69872		136.70626	136.70626			0.00	0.00	0	13,364.00
I2050	On 05/05/2016	Bond Future		139.13174	139.13174		139.13999	139.13999			0.00	20,174,102.30	145	1,937.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/02/2016	Index Future		234.13500	234.13500		234.15200	234.15200			0.00	0.00	0	1,039.00
IGOV	On 05/05/2016	Index Future		238.30200	238.30200		238.32100	238.32100			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future		242.82200	242.82200		242.84500	242.84500			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		634.28300	634.28300		634.33400	634.33400			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future		645.06900	645.06900		645.12100	645.12100			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.68000	93.32000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		7.02000	92.98000		7.03000	92.97000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.27000	92.73000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		7.40000	92.60000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.48000	92.52000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.66000	92.34000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		8.04000	91.96000		8.03000	91.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		8.34000	91.66000		8.33000	91.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		8.56000	91.44000		8.54000	91.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.76000	91.24000		8.74000	91.26000			0.00	0.00	0	500.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.91000	91.09000		8.89000	91.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		9.06000	90.94000		9.05000	90.95000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.16370	0.16370		0.16380	0.16380			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.16280	0.16280		0.16370	0.16370			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
KES / R	On 19/09/2016	Foreign Exchange Future			0.16320		0.16320		0.16400	0.16400			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.07160		0.07160		0.07130	0.07130			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06650		0.06650		0.06630	0.06630			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06420		0.06420		0.06410	0.06410			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			10.93170		10.93170		10.90510	10.90510		13.59	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			11.06710		11.06710		11.04070	11.04070		15.19	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			11.22430		11.22430		11.19720	11.19720		16.05	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.09110		1.09110		1.09120	1.09120			0.00	0.00	0	6,335.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.09430		1.09430		1.09430	1.09430			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.09810		1.09810		1.09800	1.09800			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			9.74916		106.37299		9.86111	105.61129		11.56	0.00	923,211,180.21	8,679	63,411.00
R186	On 04/02/2016	Bond Future	7.90	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.24	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.24	0.00	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	0.05000		0.00005		0.03000	0.00003	0.050	11.24	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	0.10000		0.00010		0.05000	0.00005	0.100	11.24	0.00	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	7,903.73000		7.90373		8,665.00000	8.66500	7,903.730	11.24	1.00	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	7,527.37000		7.52737		8,288.36000	8.28836	7,527.370	11.24	1.00	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	7,153.02000		7.15302		7,913.60000	7.91360	7,153.020	11.24	1.00	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	6,780.82000		6.78082		7,540.78000	7.54078	6,780.820	11.24	1.00	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	6,558.61000		6.55861		7,318.06000	7.31806	6,558.610	11.24	0.99	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	3,924.66000		3.92466		4,654.00000	4.65400	3,924.660	11.30	0.93	0.00	0	700.00
R186	On 05/05/2016	Bond Future			9.84422		108.28221		9.96069	107.50734		11.32	0.00	0.00	0	10.00
R186	On 05/05/2016	Bond Future	8.75	Put	8,098.09000		8.09809		8,786.42000	8.78642	8,098.090	11.00	0.87	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	7,463.99000		7.46399		8,135.10000	8.13510	7,463.990	11.03	0.84	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			9.92830		105.05805		10.04937	104.26991		11.21	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 04/02/2016	Bond Future			288.83764		288.83764		289.04446	289.04446			0.00	288,837.64	1	713.00
R197	On 05/05/2016	Bond Future			293.97876		293.97876		294.19040	294.19040			0.00	58,207,794.48	198	258.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/02/2016	Bond Future			239.00066		239.00066		239.01449	239.01449			0.00	18,403,050.82	77	42,944.00
R202	On 05/05/2016	Bond Future			243.25474		243.25474		243.26988	243.26988			0.00	81,733,592.64	336	336.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			9.63943		93.94950		9.75190	93.41987		8.95	0.00	208,004,193.00	2,214	12,596.00

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
R2023	On 05/05/2016	Bond Future			9.74981		91.70584		9.86772	91.16713		9.08	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			9.84734		93.46748		9.97098	92.91983		8.51	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 04/02/2016	Bond Future			8.59930		102.80739		8.70551	102.65261		2.05	0.00	39,889,267.32	388	19,704.00
R203	On 05/05/2016	Bond Future			8.85610		100.48213		8.98288	100.32507		1.95	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			9.12104		102.41263		9.27702	102.25412		1.59	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 04/02/2016	Bond Future			10.08794		84.72678		10.21982	83.86656			0.00	482,942,646.00	5,700	14,792.00
R2030	On 05/05/2016	Bond Future			10.17874		86.24751		10.31518	85.37228			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 04/02/2016	Bond Future			10.20328		87.65254		10.33521	86.74608		14.90	0.00	0.00	0	8,437.00
R2032	On 04/02/2016	Bond Future	9.20	Put	7,399.45000		7.39945		8,304.09000	8.30409	7,399.450	14.50	1.00	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	6,624.74000		6.62474		7,527.03000	7.52703	6,624.740	14.52	0.99	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			10.29227		85.06827		10.42866	84.14600		15.41	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			10.37206		86.70296		10.51294	85.76427		14.62	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 04/02/2016	Bond Future			10.35500		91.75654		10.35500	10.35500			0.00	298,116,998.46	3,249	3,249.00
R2035	On 05/05/2016	Bond Future			10.35500		89.54863		10.35500	10.35500			0.00	0.00	0	0.00
R2035	On 04/08/2016	Bond Future			10.35500		91.82505		10.35500	10.35500			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 04/02/2016	Bond Future			10.28184		84.99095		10.41360	84.01441		16.77	0.00	0.00	0	51,134.00
R2037	On 04/02/2016	Bond Future	9.30	Put	7,895.04000		7.89504		8,869.12000	8.86912	7,895.040	16.32	1.00	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	6,792.96000		6.79296		7,762.64000	7.76264	6,792.960	16.32	0.99	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			10.36700		86.51642		10.50304	85.52275		16.57	0.00	0.00	0	14.00
R2037	On 04/08/2016	Bond Future			10.44514		83.91921		10.58558	82.90774		16.51	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 04/02/2016	Bond Future			9.03595		98.51213		9.13483	98.27159		3.94	0.00	206,087,375.96	2,092	31,191.00
R204	On 05/05/2016	Bond Future			9.22326		100.28028		9.33259	100.03589		3.74	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			9.40151		98.16519		9.52310	97.91765		3.44	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 04/02/2016	Bond Future			10.35693		88.27949		10.49374	87.20833		17.20	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			10.44262		89.86397		10.58391	88.77396		17.00	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			10.52151		87.08055		10.66739	85.97103		16.96	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

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
R2044	On 04/02/2016	Bond Future			10.34131		85.73987		10.47808	84.66607		17.76	0.00	0.00	0	20,089.00
R2044	On 05/05/2016	Bond Future			10.42378		87.27876		10.56497	86.18615		17.56	0.00	0.00	0	400.00
R2044	On 04/08/2016	Bond Future			10.49953		84.57097		10.64526	83.45869		17.53	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 04/02/2016	Bond Future			10.31213		89.36038		10.44902	88.26644		17.31	0.00	0.00	0	60,433.00
R2048	On 04/02/2016	Bond Future	9.45	Put	7,534.76000		7.53476		8,621.92000	8.62192	7,534.760	16.85	0.99	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	6,616.69000		6.61669		7,696.44000	7.69644	6,616.690	16.87	0.98	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.38930		86.52725		10.53055	85.41409		18.00	0.00	0.00	0	1,284.00
R2048	On 04/08/2016	Bond Future			10.45803		88.18948		10.60367	87.05629		17.09	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 04/02/2016	Bond Future			9.28122		93.92288		9.38954	93.58767		5.51	0.00	0.00	0	46,608.00
R207	On 04/02/2016	Bond Future	7.27	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.32	0.00	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.32	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			9.44101		95.60864		9.55776	95.26790		5.30	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	18.09000		0.01809		13.01000	0.01301	18.090	5.12	0.02	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.58913		93.80047		9.71536	93.45461		4.99	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/02/2016	Bond Future			9.45174		91.61706		9.55951	91.21623		7.02	0.00	111,772,813.20	1,220	42,559.00
R208	On 05/05/2016	Bond Future			9.58450		89.85984		9.69886	89.45227		7.04	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			9.70500		91.58641		9.82643	91.17240		6.49	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 04/02/2016	Bond Future			10.17587		68.88515		10.30757	68.07363		17.03	0.00	189,571,932.80	2,752	38,033.00
R209	On 04/02/2016	Bond Future	9.52	Put	4,326.12000		4.32612		5,116.42000	5.11642	4,326.120	16.70	0.96	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			10.25279		66.97192		10.38852	66.14611		17.65	0.00	0.00	0	165.00
R209	On 05/05/2016	Bond Future	8.25	Call	46.39000		0.04639		32.81000	0.03281	46.390	17.17	0.02	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	314.98000		0.31498		239.16000	0.23916	314.980	17.17	0.11	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.32118		68.25886		10.46091	67.41826		16.79	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,591.57000		1.59157		1,347.71000	1.34771	1,591.570	16.49	0.32	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,263.13000		4.26313		3,781.37000	3.78137	4,263.130	17.01	0.60	0.00	0	6,000.00
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

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
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 04/02/2016	Bond Future			180.46599		180.46599		180.47667	180.47667			0.00	0.00	0	3,861.00
R210	On 05/05/2016	Bond Future			181.51099		181.51099		181.52235	181.52235			0.00	59,717,115.71	329	323.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			134.68396		134.68396		134.69192	134.69192			0.00	0.00	0	720.00
R211	On 05/05/2016	Bond Future			137.08129		137.08129		137.08985	137.08985			0.00	0.00	0	2.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/02/2016	Bond Future			139.94190		139.94190		139.95000	139.95000			0.00	699,709.50	5	1,569.00
R212	On 05/05/2016	Bond Future			142.43282		142.43282		142.44152	142.44152			0.00	0.00	0	19.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/02/2016	Bond Future			10.10832		79.34382		10.24528	78.48832		14.84	0.00	396,877,787.64	5,002	39,886.00
R213	On 05/05/2016	Bond Future			10.19082		77.21835		10.33222	76.34786		15.33	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			10.26381		78.70172		10.40973	77.81572		14.56	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 04/02/2016	Bond Future			10.26659		69.20024		10.40341	68.33733		17.55	0.00	0.00	0	29,967.00
R214	On 04/02/2016	Bond Future	9.35	Put	6,315.41000		6.31541		7,174.83000	7.17483	6,315.410	17.08	0.99	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	5,587.05000		5.58705		6,442.43000	6.44243	5,587.050	17.08	0.98	0.00	0	25.00
R214	On 05/05/2016	Bond Future			10.34126		67.14621		10.48223	66.26812		18.23	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future			10.40748		68.43611		10.55261	67.54230		17.34	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	302.87000		0.30287		239.01000	0.23901	302.870	16.86	0.08	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	998.25000		0.99825		822.98000	0.82298	998.250	16.88	0.22	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,180.70000		3.18070		2,765.23000	2.76523	3,180.700	17.37	0.49	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	6,665.21000		6.66521		6,020.82000	6.02082	6,665.210	17.98	0.75	0.00	0	6,300.00
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			29,512.85000		29,512.85000		29,537.38000	29,537.38000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			11.76060		11.76060		11.75590	11.75590		22.11	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.93910		11.93910		11.93510	11.93510		21.85	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future			5.48210		5.48210		5.49210	5.49210		18.26	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future			5.44000		5.44000		5.44720	5.44720		17.80	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
ZMW / R	On 14/03/2016		Foreign Exchange Future	1.45290	1.45290	1.45980	1.45980			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016		Foreign Exchange Future	1.38920	1.38920	1.39590	1.39590			0.00	0.00	0	0.00
Total for Derivatives :											6,080,719,518.50	195,897	4,106,250.00
Grand Total:											6,080,719,518.50	195,897	4,106,250.00