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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/02/2016

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 08/02/2016	Any day expiry	15.96430	15.96430	15.80280	15.80280		12.79	0.00	0.00	0	0.00
\$ / R	16.57	Call	Any day expiry	7.22080	0.00722	5.42610	0.00543	7.221	24.66	0.05	0.00	0	5,000.00
\$ / R		On 09/02/2016	Any day expiry	15.96430	15.96430	15.79710	15.79710		15.88	0.00	0.00	0	0.00
\$ / R	16.07	Call	Any day expiry	72.41660	0.07242	53.96070	0.05396	72.417	17.61	0.36	0.00	0	2,500.00
\$ / R		On 10/02/2016	Any day expiry	15.96430	15.96430	15.80000	15.80000		17.45	0.00	0.00	0	4,300.00
\$ / R	16.01	Call	Any day expiry	113.71350	0.11371	80.77170	0.08077	113.714	18.13	0.45	0.00	0	5,000.00
\$ / R	16.45	Call	Any day expiry	29.79340	0.02979	16.68560	0.01669	29.793	23.16	0.14	0.00	0	5,000.00
\$ / R		On 12/02/2016	Any day expiry	15.96930	15.96930	15.80580	15.80580		19.06	0.00	1,350,905.00	85	369.00
\$ / R	11.60	Put	Any day expiry	0.01570	0.00002	0.00000	0.00000	0.016	60.00	0.00	0.00	0	1,000.00
\$ / R	15.40	Call	Any day expiry	593.46950	0.59347	459.57700	0.45958	593.469	21.25	0.89	0.00	0	1,000.00
\$ / R	16.69	Call	Any day expiry	12.25020	0.01225	9.72960	0.00973	12.250	20.60	0.06	0.00	0	5,000.00
\$ / R		On 15/02/2016	Any day expiry	15.97680	15.97680	15.81460	15.81460		18.14	0.00	0.00	0	4,330.00
\$ / R		On 16/02/2016	Any day expiry	15.97930	15.97930	15.81750	15.81750		18.33	0.00	0.00	0	924.00
\$ / R		On 17/02/2016	Any day expiry	15.98180	15.98180	15.82040	15.82040		18.48	0.00	4,766,550.00	300	0.00
\$ / R		On 19/02/2016	Any day expiry	15.98800	15.98800	15.82630	15.82630		18.71	0.00	0.00	0	0.00
\$ / R	13.93	Call	Any day expiry	2,059.00560	2.05901	1,898.34140	1.89834	2,059.006	26.66	1.00	0.00	0	3,600.00

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 19/02/2016	Any day expiry	14.30	Put	3.00720	0.00301	5.08040	0.00508	3.007	25.14	0.01	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	1,087.12880	1.08713	929.62550	0.92963	1,087.129	20.04	0.96	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			16.00650	16.00650	15.84380	15.84380		18.56	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.02120	0.00002	0.03450	0.00003	0.021	34.53	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	0.54100	0.00054	0.86410	0.00086	0.541	25.43	0.00	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	1,182.64000	1.18264	1,027.57750	1.02758	1,182.640	20.00	0.95	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	491.35170	0.49135	390.90900	0.39091	491.352	18.23	0.71	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry			16.00960	16.00960	15.84670	15.84670		19.02	0.00	95,496.00	6	392.00
\$ / R	On 29/02/2016	Any day expiry			16.01880	16.01880	15.85550	15.85550		18.35	0.00	0.00	0	306.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	2.11560	0.00212	2.89870	0.00290	2.116	22.50	0.01	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	1,429.90450	1.42990	1,271.05130	1.27105	1,429.905	20.05	0.97	0.00	0	100.00
\$ / R	On 02/03/2016	Any day expiry			16.02500	16.02500	15.86130	15.86130		18.87	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	1,434.69370	1.43469	1,277.66620	1.27767	1,434.694	18.87	0.97	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	1,424.99330	1.42499	1,268.10720	1.26811	1,424.993	18.85	0.97	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	1,415.30110	1.41530	1,258.55890	1.25856	1,415.301	18.84	0.97	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	15.50	Call	633.45140	0.63345	520.85240	0.52085	633.451	17.93	0.76	0.00	0	27,500.00
\$ / R	On 07/03/2016	Any day expiry			16.04050	16.04050	15.87590	15.87590		18.48	0.00	0.00	0	301.00
\$ / R	On 11/03/2016	Any day expiry			16.05260	16.05260	15.88770	15.88770		18.78	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			16.06150	16.06150	15.89660	15.89660		18.65	0.00	339,732,848.00	21,152	932,231.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.04260	0.00004	0.01470	0.00001	0.043	28.15	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.04850	0.00005	0.01840	0.00002	0.048	28.03	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.08140	0.00008	0.04380	0.00004	0.081	27.56	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.08790	0.00009	0.04970	0.00005	0.088	27.49	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.10770	0.00011	0.06380	0.00006	0.108	27.30	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.11920	0.00012	0.07130	0.00007	0.119	27.21	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.13510	0.00014	0.08180	0.00008	0.135	27.09	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.17770	0.00018	0.11040	0.00011	0.178	26.84	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.25670	0.00026	0.16530	0.00017	0.257	26.49	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	3,512.01450	3.51201	3,346.95390	3.34695	3,512.015	25.81	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.80170	0.00080	0.57510	0.00058	0.802	25.36	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	3,262.42050	3.26242	3,097.26900	3.09727	3,262.420	25.22	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	1.16400	0.00116	0.97210	0.00097	1.164	24.60	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	1.39800	0.00140	1.40340	0.00140	1.398	23.85	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,863.08230	2.86308	2,698.38620	2.69839	2,863.082	23.35	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	1.70550	0.00171	2.06150	0.00206	1.706	23.05	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,563.81580	2.56382	2,400.21930	2.40022	2,563.816	21.84	0.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,513.97140	2.51397	2,350.64940	2.35065	2,513.971	21.59	0.99	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	3.22190	0.00322	6.30460	0.00630	3.222	20.59	0.01	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,304.76560	2.30477	2,143.04400	2.14304	2,304.766	20.54	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	2,125.67980	2.12568	1,966.10800	1.96611	2,125.680	19.64	0.99	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	4.23860	0.00424	9.71330	0.00971	4.239	19.59	0.01	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	2,066.04650	2.06605	1,907.40340	1.90740	2,066.046	19.34	0.99	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,966.74200	1.96674	1,809.93620	1.80994	1,966.742	18.83	0.99	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	6.06110	0.00606	16.41650	0.01642	6.061	18.33	0.02	0.00	0	800.00

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	14.21	Call	1,857.65100	1.85765	1,703.35820	1.70336	1,857.651	18.28	0.98	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	6.62260	0.00662	18.57010	0.01857	6.623	18.03	0.02	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,758.63630	1.75864	1,607.16270	1.60716	1,758.636	17.78	0.98	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,572.03310	1.57203	1,426.67830	1.42668	1,572.033	17.11	0.97	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	10.53310	0.01053	30.07830	0.03008	10.533	17.11	0.03	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,485.77080	1.48577	1,342.47320	1.34247	1,485.771	17.17	0.96	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,381.77390	1.38177	1,240.93180	1.24093	1,381.774	17.25	0.95	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	20.27390	0.02027	44.33180	0.04433	20.274	17.25	0.05	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,335.11620	1.33512	1,195.34440	1.19534	1,335.116	17.28	0.94	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	27.39260	0.02739	53.54990	0.05355	27.393	17.32	0.07	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	46.39380	0.04639	75.92370	0.07592	46.394	17.45	0.10	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	47.62430	0.04762	77.30350	0.07730	47.624	17.45	0.11	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	48.88020	0.04888	78.70420	0.07870	48.880	17.46	0.11	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	52.80400	0.05280	83.04550	0.08305	52.804	17.48	0.12	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	939.48570	0.93949	806.53020	0.80653	939.486	17.59	0.84	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	883.13380	0.88313	754.82780	0.75483	883.134	17.65	0.82	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	135.91800	0.13592	184.49780	0.18450	135.918	17.88	0.24	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.46	Put	138.74450	0.13874	188.02570	0.18803	138.745	17.89	0.25	1,894,745.55	500	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	691.15430	0.69115	580.53310	0.58053	691.154	17.98	0.73	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	677.49680	0.67750	568.32560	0.56833	677.497	18.01	0.72	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	670.72830	0.67073	562.28730	0.56229	670.728	18.02	0.72	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	664.00300	0.66400	556.29260	0.55629	664.003	18.04	0.71	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	650.67750	0.65068	544.43420	0.54443	650.678	18.06	0.71	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	644.07570	0.64408	538.57060	0.53857	644.076	18.07	0.70	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	550.15570	0.55016	455.85450	0.45585	550.156	18.27	0.64	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	492.90200	0.49290	406.11390	0.40611	492.902	18.40	0.60	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	281.40200	0.28140	359.51390	0.35951	281.402	18.40	0.40	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	415.06690	0.41507	339.36290	0.33936	415.067	18.59	0.54	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	353.56690	0.35357	442.76290	0.44276	353.567	18.59	0.46	0.00	0	502.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	330.09530	0.33010	267.64660	0.26765	330.095	19.05	0.46	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	280.81580	0.28082	226.59140	0.22659	280.816	19.42	0.40	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	635.40570	0.63541	751.97490	0.75197	635.406	19.71	0.63	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	232.78460	0.23278	186.96800	0.18697	232.785	19.84	0.35	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	219.42540	0.21943	176.01710	0.17602	219.425	19.98	0.33	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	172.95650	0.17296	138.16730	0.13817	172.957	20.50	0.27	2,293,211.90	500	35,701.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	861.45650	0.86146	991.56730	0.99157	861.456	20.50	0.73	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	941.95920	0.94196	1,075.80370	1.07580	941.959	20.77	0.75	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	982.86450	0.98286	1,118.61500	1.11862	982.864	20.89	0.76	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	1,066.22530	1.06623	1,205.13770	1.20514	1,066.225	21.13	0.79	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	102.40950	0.10241	81.33330	0.08133	102.410	21.57	0.18	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	77.24830	0.07725	61.17890	0.06118	77.248	22.13	0.14	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	25.71230	0.02571	21.85320	0.02185	25.712	23.62	0.05	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			16.06450	16.06450	15.89950	15.89950		18.72	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			16.06750	16.06750	15.90250	15.90250		18.78	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 16/03/2016	Any day expiry	13.34	Put	2.32300	0.00232	2.71720	0.00272	2.323	22.64	0.01	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,455.51200	1.45551	1,302.18410	1.30218	1,455.512	17.17	0.95	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			16.08830	16.08830	15.92320	15.92320		18.90	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	5.80660	0.00581	6.40380	0.00640	5.807	20.86	0.01	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,180.68190	1.18068	1,038.40120	1.03840	1,180.682	17.63	0.88	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			16.10610	16.10610	15.94100	15.94100		18.83	0.00	0.00	0	140.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.22460	0.00022	0.28070	0.00028	0.225	25.32	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	5.95180	0.00595	6.51490	0.00651	5.952	21.14	0.01	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	981.29360	0.98129	853.02510	0.85303	981.294	17.72	0.80	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	531.01160	0.53101	442.61430	0.44261	531.012	18.64	0.57	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry			16.11200	16.11200	15.94690	15.94690		18.90	0.00	0.00	0	35.00
\$ / R	On 04/04/2016	Any day expiry			16.12390	16.12390	15.95880	15.95880		18.86	0.00	0.00	0	140.00
\$ / R	On 05/04/2016	Any day expiry			16.12690	16.12690	15.96170	15.96170		18.89	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	620.09180	0.62009	523.42290	0.52342	620.092	18.58	0.60	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			16.12990	16.12990	15.96470	15.96470		18.93	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry			16.13280	16.13280	15.96760	15.96760		18.95	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	464.37810	0.46438	388.79090	0.38879	464.378	19.23	0.49	0.00	0	5,000.00
\$ / R	On 11/04/2016	Any day expiry			16.14470	16.14470	15.97980	15.97980		18.94	0.00	0.00	0	100.00
\$ / R	On 15/04/2016	Any day expiry			16.15710	16.15710	15.99200	15.99200		18.99	0.00	0.00	0	1,960.00
\$ / R	On 18/04/2016	Any day expiry			16.16640	16.16640	16.00120	16.00120		18.89	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	22.34330	0.02234	25.79380	0.02579	22.343	19.01	0.04	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	961.45110	0.96145	843.13210	0.84313	961.451	17.84	0.74	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	263.32060	0.26332	220.46840	0.22047	263.321	20.86	0.29	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			16.17260	16.17260	16.00730	16.00730		19.00	0.00	0.00	0	700.00
\$ / R	On 25/04/2016	Any day expiry			16.18810	16.18810	16.02260	16.02260		18.92	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	359.34520	0.35935	305.95640	0.30596	359.345	20.18	0.36	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			16.19120	16.19120	16.02570	16.02570		18.93	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	1.43080	0.00143	1.83350	0.00183	1.431	24.43	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	14.20760	0.01421	17.14800	0.01715	14.208	19.99	0.02	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	848.59590	0.84860	742.91790	0.74292	848.596	18.12	0.67	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	535.16030	0.53516	461.30910	0.46131	535.160	19.12	0.49	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	398.18250	0.39818	340.34480	0.34034	398.183	19.94	0.39	0.00	0	10,000.00
\$ / R	On 29/04/2016	Any day expiry			16.20050	16.20050	16.03480	16.03480		18.93	0.00	0.00	0	0.00
\$ / R	On 04/05/2016	Any day expiry			16.70340	16.70340	16.70340	16.70340		0.00	0.00	0.00	0	370.00
\$ / R	On 10/05/2016	Any day expiry			16.23460	16.23460	16.06850	16.06850		18.93	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	49.65290	0.04965	58.01780	0.05802	49.653	17.83	0.07	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	1,007.57940	1.00758	894.74700	0.89475	1,007.579	17.78	0.71	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			16.24410	16.24410	16.07780	16.07780		18.99	0.00	0.00	0	50.00
\$ / R	On 17/05/2016	Any day expiry			16.25670	16.25670	16.09020	16.09020		18.97	0.00	0.00	0	100.00
\$ / R	On 27/05/2016	Any day expiry			16.28810	16.28810	16.12120	16.12120		19.13	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	3.59620	0.00360	4.38500	0.00439	3.596	23.29	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	20.56050	0.02056	26.52550	0.02653	20.561	18.59	0.03	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	757.43090	0.75743	667.34780	0.66735	757.431	18.87	0.56	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	536.17840	0.53618	469.24030	0.46924	536.178	19.86	0.43	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		16.30070	16.30070		16.13360	16.13360		19.08	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry		16.31960	16.31960		16.15220	16.15220		19.08	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	5.60340	0.00560	6.85930	0.00686	5.603	21.46	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	1,177.17910	1.17718	1,056.82500	1.05683	1,177.179	17.81	0.72	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry		16.32590	16.32590		16.15840	16.15840		19.11	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	105.56370	0.10556	122.96970	0.12297	105.564	17.33	0.12	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	990.65530	0.99066	883.71600	0.88372	990.655	18.32	0.65	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry		16.32910	16.32910		16.16150	16.16150		19.12	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future		16.34160	16.34160		16.17390	16.17390		19.17	0.00	105,419,661.60	6,451	101,751.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	5.72390	0.00572	6.99030	0.00699	5.724	21.22	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	10.25550	0.01026	12.82380	0.01282	10.255	18.81	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	11.01200	0.01101	14.73350	0.01473	11.012	18.52	0.02	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	14.18770	0.01419	19.91280	0.01991	14.188	18.14	0.02	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,864.94700	2.86495	2,704.61300	2.70461	2,864.947	17.97	0.97	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	23.34700	0.02335	30.71300	0.03071	23.347	17.97	0.03	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	24.49490	0.02449	32.03490	0.03203	24.495	17.96	0.03	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	70.59920	0.07060	82.61770	0.08262	70.599	17.56	0.09	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	97.97880	0.09798	111.62750	0.11163	97.979	17.42	0.11	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	154.71340	0.15471	179.72270	0.17972	154.713	17.42	0.16	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,583.67210	1.58367	1,443.15890	1.44316	1,583.672	17.47	0.82	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,529.94300	1.52994	1,391.41190	1.39141	1,529.943	17.52	0.81	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	948.42700	0.94843	0.00000	0.00000	948.427	18.47	0.62	2,463,064.90	250	250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	556.10310	0.55610	625.16990	0.62517	556.103	18.63	0.40	0.00	0	25,705.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	849.37900	0.84938	754.34410	0.75434	849.379	18.78	0.58	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.17	Put	645.34600	0.64535	720.68650	0.72069	645.346	18.89	0.44	0.00	0	20,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	790.03930	0.79004	700.36220	0.70036	790.039	18.98	0.55	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	838.30110	0.83830	926.94590	0.92695	838.301	19.43	0.51	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	668.71570	0.66872	590.69970	0.59070	668.716	19.49	0.48	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	934.17500	0.93418	1,027.93680	1.02794	934.175	19.70	0.54	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.92	Put	1,117.49160	1.11749	1,219.87540	1.21988	1,117.492	20.17	0.59	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	536.13280	0.53613	471.11700	0.47112	536.133	20.19	0.41	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	530.25860	0.53026	465.85130	0.46585	530.259	20.22	0.40	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	499.14450	0.49914	438.41420	0.43841	499.144	20.42	0.38	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	303.71880	0.30372	263.26970	0.26327	303.719	22.14	0.25	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	292.35700	0.29236	253.28520	0.25329	292.357	22.24	0.24	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	276.91780	0.27692	239.73910	0.23974	276.918	22.39	0.23	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	220.04660	0.22005	190.04180	0.19004	220.047	23.03	0.19	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry		16.37630	16.37630		16.20800	16.20800		19.21	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	247.62580	0.24763	281.75080	0.28175	247.626	17.70	0.23	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	678.06300	0.67806	600.23110	0.60023	678.063	19.70	0.47	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry		16.38880	16.38880		16.22040	16.22040		19.26	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	4.96130	0.00496	5.69390	0.00569	4.961	21.68	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	26.39910	0.02640	31.43160	0.03143	26.399	17.61	0.04	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	701.10270	0.70110	621.64590	0.62165	701.103	19.63	0.48	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	565.00460	0.56500	498.92190	0.49892	565.005	20.34	0.40	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			16.47700	16.47700	16.30720	16.30720		19.33	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	948.32030	0.94832	1,030.90330	1.03090	948.320	19.56	0.50	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	408.22820	0.40823	360.00140	0.36000	408.228	22.16	0.28	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			16.48010	16.48010	16.31030	16.31030		19.41	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	6.40800	0.00641	6.84250	0.00684	6.408	20.71	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	28.07990	0.02808	34.50850	0.03451	28.080	16.63	0.04	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	652.01910	0.65202	580.28870	0.58029	652.019	20.42	0.42	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	565.37720	0.56538	502.75730	0.50276	565.377	20.94	0.37	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			16.52760	16.52760	16.35740	16.35740		19.39	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	12.31790	0.01232	13.49870	0.01350	12.318	17.60	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,425.02640	1.42503	1,297.71950	1.29772	1,425.026	18.01	0.71	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			16.54080	16.54080	16.37040	16.37040		19.45	0.00	0.00	0	105.00
\$ / R	On 26/08/2016	Any day expiry			16.57700	16.57700	16.40640	16.40640		19.54	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	8.40230	0.00840	8.90200	0.00890	8.402	20.10	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	27.30070	0.02730	37.01920	0.03702	27.301	15.62	0.03	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	610.37470	0.61037	548.72260	0.54872	610.375	21.22	0.37	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	558.60730	0.55861	501.82240	0.50182	558.607	21.58	0.34	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			16.61320	16.61320	16.44240	16.44240		19.50	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			16.61980	16.61980	16.44900	16.44900		19.50	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	48.97550	0.04898	63.15700	0.06316	48.976	15.80	0.05	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	761.30120	0.76130	688.45250	0.68845	761.301	20.53	0.43	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			16.62310	16.62310	16.45220	16.45220		19.51	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			16.63630	16.63630	16.46530	16.46530		19.49	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	266.36380	0.26636	295.79000	0.29579	266.364	17.55	0.20	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	464.31300	0.46431	417.61190	0.41761	464.313	22.54	0.28	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			16.64290	16.64290	16.47190	16.47190		19.57	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.65600	16.65600	16.48490	16.48490		19.55	0.00	0.00	0	121,292.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	17.82390	0.01782	21.59310	0.02159	17.824	15.05	0.02	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	156.19940	0.15620	180.81850	0.18082	156.199	16.78	0.13	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	743.00020	0.74300	674.37040	0.67437	743.000	20.77	0.41	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	690.65790	0.69066	626.42230	0.62642	690.658	21.07	0.39	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	360.41160	0.36041	324.25650	0.32426	360.412	23.58	0.22	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.68570	16.68570	16.51440	16.51440		19.63	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	11.05890	0.01106	11.63120	0.01163	11.059	19.66	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	26.78280	0.02678	38.31500	0.03832	26.783	14.80	0.03	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	596.88790	0.59689	541.26020	0.54126	596.888	21.87	0.34	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	564.94200	0.56494	511.10190	0.51110	564.942	22.10	0.32	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.77790	16.77790	16.60600	16.60600		19.65	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	13.25500	0.01325	15.06690	0.01507	13.255	19.32	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	26.75260	0.02675	32.25630	0.03226	26.753	14.28	0.03	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	579.48860	0.57949	528.86530	0.52887	579.489	22.41	0.31	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	564.95380	0.56495	515.42600	0.51543	564.954	22.51	0.30	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.88840	16.88840	16.71610	16.71610		19.72	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	14.82730	0.01483	17.33620	0.01734	14.827	18.80	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	31.51710	0.03152	34.34720	0.03435	31.517	14.21	0.04	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	565.09560	0.56510	519.66020	0.51966	565.096	23.02	0.29	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.94260	16.94260	16.77020	16.77020		19.81	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.95960	16.95960	16.78710	16.78710		19.80	0.00	3,391,920.00	200	13,903.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	15.05420	0.01505	17.68740	0.01769	15.054	18.38	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	19.70540	0.01971	24.60390	0.02460	19.705	13.83	0.02	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	22.68390	0.02268	33.20490	0.03320	22.684	13.68	0.03	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	32.62630	0.03263	45.68790	0.04569	32.626	14.03	0.04	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	309.59620	0.30960	346.56530	0.34657	309.596	17.31	0.19	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	333.66820	0.33367	367.63300	0.36763	333.668	17.47	0.20	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	340.73560	0.34074	373.79500	0.37380	340.736	17.51	0.20	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	401.45300	0.40145	438.98620	0.43899	401.453	17.68	0.23	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	2,028.03390	2.02803	1,897.78400	1.89778	2,028.034	17.84	0.75	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	504.31380	0.50431	548.98120	0.54898	504.314	17.92	0.27	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	621.50990	0.62151	677.14670	0.67715	621.510	18.16	0.31	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	714.70000	0.71470	775.63930	0.77564	714.700	18.45	0.34	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	814.57550	0.81458	880.73330	0.88073	814.576	18.73	0.36	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	959.50600	0.95951	1,032.56840	1.03257	959.506	19.12	0.40	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	993.23130	0.99323	1,067.79980	1.06780	993.231	19.20	0.41	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,085.74940	1.08575	1,164.27210	1.16427	1,085.749	19.43	0.43	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	1,127.37740	1.12738	1,207.59980	1.20760	1,127.377	19.53	0.44	0.00	0	15,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.51	Put	1,607.94010	1.60794	1,703.84640	1.70385	1,607.940	20.51	0.53	0.00	0	7,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	807.00660	0.80701	747.12590	0.74713	807.007	21.75	0.38	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	714.63710	0.71464	661.52940	0.66153	714.637	22.30	0.34	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	697.47100	0.69747	645.64810	0.64565	697.471	22.42	0.33	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	693.72810	0.69373	642.18640	0.64219	693.728	22.44	0.33	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	666.50870	0.66651	617.03070	0.61703	666.509	22.63	0.32	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	649.15400	0.64915	601.00000	0.60100	649.154	22.76	0.31	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	578.23680	0.57824	535.60760	0.53561	578.237	23.32	0.28	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	571.03190	0.57103	528.97040	0.52897	571.032	23.39	0.28	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	562.55050	0.56255	521.43410	0.52143	562.551	23.46	0.27	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	543.44490	0.54344	507.78710	0.50779	543.445	23.64	0.27	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	528.83210	0.52883	495.76980	0.49577	528.832	23.85	0.26	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	521.04270	0.52104	488.67310	0.48867	521.043	23.99	0.25	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	507.97520	0.50798	476.76680	0.47677	507.975	24.25	0.25	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	459.21500	0.45922	432.41040	0.43241	459.215	25.34	0.22	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	452.10640	0.45211	425.95260	0.42595	452.106	25.52	0.22	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	432.28770	0.43229	407.96760	0.40797	432.288	26.07	0.21	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			17.20780	17.20780	17.03460	17.03460		20.18	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,168.38230	1.16838	1,248.86580	1.24887	1,168.382	19.52	0.41	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	592.19340	0.59219	564.71030	0.56471	592.193	25.45	0.25	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.42850	17.42850	17.25770	17.25770		20.72	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 MAXI	On 14/03/2016		Foreign Exchange Future	16.06150	16.06150		15.89660	15.89660		18.65	0.00	433,660.50	27	1,166.00
\$ / R MAXI	On 13/06/2016		Foreign Exchange Future	16.34160	16.34160		16.17390	16.17390		19.17	0.00	245,124.00	15	184.00
\$ / R MAXI	On 19/09/2016		Foreign Exchange Future	16.65600	16.65600		16.48490	16.48490		19.55	0.00	0.00	0	93.00
\$ / R MAXI	On 19/12/2016		Foreign Exchange Future	16.95960	16.95960		16.78710	16.78710		19.80	0.00	0.00	0	0.00
£ / R	On 26/02/2016		Any day expiry	23.21890	23.21890		23.13160	23.13160		19.60	0.00	23,143.00	1	163.00
£ / R	On 29/02/2016		Any day expiry	23.23230	23.23230		23.14450	23.14450		19.34	0.00	0.00	0	56.00
£ / R	On 07/03/2016		Any day expiry	23.26390	23.26390		23.17430	23.17430		19.26	0.00	0.00	0	115.00
£ / R	On 14/03/2016		Foreign Exchange Future	23.29500	23.29500		23.20520	23.20520		19.53	0.00	22,130,250.00	950	34,574.00
£ / R	On 14/03/2016	20.75	Put	18.70570	0.01871		23.01060	0.02301	18.706	19.65	0.03	0.00	0	21,300.00
£ / R	On 14/03/2016	22.05	Put	129.33840	0.12934		149.59560	0.14960	129.338	18.42	0.17	0.00	0	6,000.00
£ / R	On 14/03/2016	23.15	Put	509.59970	0.50960		559.97230	0.55997	509.600	19.38	0.45	0.00	0	4,000.00
£ / R	On 14/03/2016	23.95	Call	350.32210	0.35032		329.38770	0.32939	350.322	20.52	0.35	0.00	0	11,400.00
£ / R	On 14/03/2016	25.30	Call	109.03430	0.10903		103.88530	0.10389	109.034	22.30	0.13	0.00	0	7,800.00
£ / R	On 15/04/2016		Any day expiry	23.43590	23.43590		23.34670	23.34670		19.96	0.00	0.00	0	116.00
£ / R	On 13/06/2016		Foreign Exchange Future	23.70890	23.70890		23.61690	23.61690		20.09	0.00	21,338,010.00	900	3,166.00
£ / R	On 13/06/2016	24.30	Call	905.59610	0.90560		853.00480	0.85300	905.596	20.70	0.44	0.00	0	1,300.00
£ / R	On 13/06/2016	26.50	Call	397.84020	0.39784		369.26100	0.36926	397.840	22.92	0.23	0.00	0	2,600.00
£ / R	On 08/09/2016		Any day expiry	24.12610	24.12610		24.03010	24.03010		20.10	0.00	0.00	0	0.00
£ / R	On 08/09/2016	21.20	Put	309.13640	0.30914		312.71660	0.31272	309.136	18.31	0.16	0.00	0	12,264.00
£ / R	On 08/09/2016	25.85	Call	936.91660	0.93692		879.87070	0.87987	936.917	21.66	0.37	0.00	0	12,264.00
£ / R	On 19/09/2016		Foreign Exchange Future	24.18050	24.18050		24.08440	24.08440		20.08	0.00	0.00	0	890.00
£ / R	On 19/12/2016		Foreign Exchange Future	24.63970	24.63970		24.54210	24.54210		19.90	0.00	0.00	0	0.00
£ / R	On 19/12/2016	18.41	Put	96.19810	0.09620		0.00000	0.00000	96.198	19.80	0.05	684,751.12	783	783.00
£ / R	On 19/12/2016	23.01	Put	956.43450	0.95643		0.00000	0.00000	956.434	18.57	0.32	5,677,349.86	783	783.00
£ / R	On 19/12/2016	26.94	Call	1,134.52900	1.13453		0.00000	0.00000	1,134.529	21.77	0.37	7,760,778.02	783	783.00
¥ / R	On 14/03/2016		Foreign Exchange Future	0.13735	0.13735		0.13601	0.13601		22.23	0.00	0.00	0	5,897.00
¥ / R	On 13/06/2016		Foreign Exchange Future	0.14014	0.14014		0.13875	0.13875		20.78	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016		Foreign Exchange Future	0.14337	0.14337		0.14193	0.14193		20.41	0.00	0.00	0	947.00
€ / R	On 19/02/2016		Any day expiry	17.81730	17.81730		17.73260	17.73260		19.76	0.00	0.00	0	0.00
€ / R	On 19/02/2016	15.40	Put	0.92870	0.00093		1.43640	0.00144	0.929	27.52	0.00	0.00	0	100.00
€ / R	On 19/02/2016	16.06	Call	1,762.36930	1.76237		1,679.34000	1.67934	1,762.369	25.01	0.98	0.00	0	100.00
€ / R	On 24/02/2016		Any day expiry	17.83610	17.83610		17.75040	17.75040		19.48	0.00	0.00	0	100.00
€ / R	On 26/02/2016		Any day expiry	17.84020	17.84020		17.75420	17.75420		19.68	0.00	0.00	0	34.00
€ / R	On 07/03/2016		Any day expiry	17.84640	17.84640		17.76010	17.76010		19.36	0.00	0.00	0	5.00
€ / R	On 14/03/2016		Foreign Exchange Future	17.91070	17.91070		17.82250	17.82250		19.68	0.00	14,400,202.80	804	78,180.00
€ / R	On 14/03/2016	13.05	Put	0.14600	0.00015		0.17440	0.00017	0.146	29.21	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	13.20	Put	0.20460	0.00020		0.23890	0.00024	0.205	28.93	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	13.85	Put	0.82470	0.00082		0.88650	0.00089	0.825	27.70	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	14.03	Put	1.19070	0.00119		1.25640	0.00126	1.191	27.36	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	14.60	Put	2.71460	0.00271		2.77430	0.00277	2.715	25.41	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	14.90	Call	3,014.35220	3.01435		2,926.35770	2.92636	3,014.352	23.97	0.99	0.00	0	24,000.00

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	14.90	Put	3.65220		0.00365		3.85770	0.00386	3.652	23.97	0.01	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	3.88030		0.00388		4.12570	0.00413	3.880	23.68	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	2,546.64990		2.54665	2,459.11450	2.45911	2,546.650	21.71	21.71	0.99	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	5.94990		0.00595		6.61450	0.00661	5.950	21.71	0.01	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,972.16180		1.97216	1,886.03270	1.88603	1,972.162	18.93	18.93	0.97	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,922.87030		1.92287	1,836.93980	1.83694	1,922.870	18.69	18.69	0.97	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,776.56460		1.77656	1,693.98320	1.69398	1,776.565	18.24	18.24	0.96	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,634.52520		1.63453	1,553.69270	1.55369	1,634.525	18.33	18.33	0.95	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	1,103.97240		1.10397	1,033.18340	1.03318	1,103.972	18.66	18.66	0.84	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			17.86740		17.86740	17.78060	17.78060			19.77	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			17.87540		17.87540	17.78810	17.78810			19.93	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			17.90450		17.90450	17.81590	17.81590			19.89	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			17.92370		17.92370	17.83490	17.83490			19.70	0.00	0.00	0	25.00
€ / R	On 29/04/2016	Any day expiry			17.93860		17.93860	17.84970	17.84970			19.76	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			17.95590		17.95590	17.86670	17.86670			19.54	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.97680		17.97680	17.88770	17.88770			19.55	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			18.27310		18.27310	18.18240	18.18240			19.78	0.00	10,050,205.00	550	40,960.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	15.83900		0.01584	15.92580	0.01593	15.839	20.94	20.94	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,414.56110		2.41456	2,330.09470	2.33009	2,414.561	18.64	18.64	0.90	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			18.69050		18.69050	18.59610	18.59610			19.86	0.00	0.00	0	6,298.00
€ / R	On 19/12/2016	Foreign Exchange Future			19.10020		19.10020	19.00400	19.00400			19.98	0.00	0.00	0	5,887.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	303.07430		0.30307	321.51870	0.32152	303.074	18.21	18.21	0.16	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	422.25010		0.42225	438.65750	0.43866	422.250	18.24	18.24	0.21	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	897.04610		0.89705	853.78150	0.85378	897.046	21.67	21.67	0.37	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	680.44660		0.68045	649.39110	0.64939	680.447	22.77	22.77	0.30	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			103.10576		103.10576	102.55979	102.55979				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			100.36835		100.36835	99.79481	99.79481				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.16834		100.16834	100.14572	100.14572				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.21182		100.21182	100.17872	100.17872				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.58860		100.58860	100.51640	100.51640				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.05771		100.05771	99.97332	99.97332				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.88302		100.88302	100.56847	100.56847				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.41212		100.41212	100.08367	100.08367				0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			471.76600		471.76600	472.35400	472.35400				0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future			480.80500		480.80500	481.31800	481.31800				0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			543.45900		543.45900	544.65400	544.65400				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
AL7T	On 04/08/2016	Index Future			553.87100		553.87100		554.99100	554.99100			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			492.88000		492.88000		494.09800	494.09800			0.00	0.00	0	515.00
ALBI	On 04/08/2016	Index Future			502.32400		502.32400		503.47600	503.47600			0.00	0.00	0	133.00
ALBI	On 03/11/2016	Index Future			512.31100		512.31100		513.91700	513.91700			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.41590		11.41590		11.47730	11.47730		14.69	0.00	0.00	0	12,867.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	1.54140		0.00154		1.92530	0.00193	1.541	19.31	0.01	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,024.58580		1.02459		1,086.20210	1.08620	1,024.586	16.27	0.96	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	32.20840		0.03221		30.88190	0.03088	32.208	14.80	0.12	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	223.79230		0.22379		263.40320	0.26340	223.792	14.69	0.52	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	219.25470		0.21925		257.95500	0.25796	219.255	14.72	0.51	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	13.54190		0.01354		17.26260	0.01726	13.542	18.21	0.05	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.56680		11.56680		11.62920	11.62920		16.52	0.00	2,891,700.00	250	3,067.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.74100		11.74100		11.80280	11.80280		16.14	0.00	2,935,250.00	250	750.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.91210		11.91210		11.97510	11.97510		16.23	0.00	0.00	0	69.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.62080		11.62080		11.64040	11.64040		14.27	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.82590		11.82590		11.84590	11.84590		15.86	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			16.15340		16.15340		15.99640	15.99640		20.03	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.50390		16.50390		16.34300	16.34300		20.48	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.42870		2.42870		2.40610	2.40610		21.46	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.44490		2.44490		2.42080	2.42080		20.55	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.40080		2.40080		2.38880	2.38880		20.76	0.00	0.00	0	60.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.45020		2.45020		2.43790	2.43790		21.89	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			128.70797		128.70797		128.62494	128.62494			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

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
ES33	On 04/02/2016	Bond Future		10.56000	78.77516		10.56000	78.77516			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future		10.71153	76.04454		10.67431	76.27872			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future		10.79782	77.51736		10.76159	77.74211			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future		10.87899	75.24962		10.83064	75.54586			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		10.69500	83.27226		10.69500	83.27226			0.00	0.00	0	0.00
ES42	On 05/05/2016	Bond Future		10.85145	80.06531		10.81401	80.33183			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		491.91600	491.91600		493.06900	493.06900			0.00	9,838,320.00	2	483.00
GOVI	On 04/08/2016	GOVI		501.34100	501.34100		502.42700	502.42700			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI		511.30900	511.30900		512.84700	512.84700			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future		2.06100	2.06100		2.04290	2.04290		17.98	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		2.09580	2.09580		2.07800	2.07800		18.71	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		2.13310	2.13310		2.11460	2.11460		18.93	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.16820	2.16820		2.14950	2.14950		19.35	0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future		121.22185	121.22185		121.22185	121.22185			0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future		123.44309	123.44309		123.40187	123.40187			0.00	0.00	0	4,419.00
I2025	On 04/08/2016	Bond Future		124.59182	124.59182		124.51257	124.51257			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 04/02/2016	Bond Future		101.98765	101.98765		101.98765	101.98765			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future		102.88076	102.88076		102.84640	102.84640			0.00	0.00	0	2,032.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/02/2016	Bond Future		126.65392	126.65392		126.65392	126.65392			0.00	0.00	0	0.00
I2038	On 05/05/2016	Bond Future		128.97480	128.97480		128.93165	128.93165			0.00	128,974,800.00	1,000	19,557.00
I2038	On 04/08/2016	Bond Future		130.07472	130.07472		129.99174	129.99174			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 04/02/2016	Bond Future		127.16365	127.16365		127.16365	127.16365			0.00	0.00	0	0.00
I2046	On 05/05/2016	Bond Future		127.22997	127.22997		128.01786	128.01786			0.00	0.00	0	12,807.00
I2046	On 04/08/2016	Bond Future		129.70392	129.70392		130.46841	130.46841			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/02/2016	Bond Future		137.16324	137.16324		137.16324	137.16324			0.00	0.00	0	0.00
I2050	On 05/05/2016	Bond Future		139.84446	139.84446		139.63015	139.63015			0.00	0.00	0	16,456.00

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
I2050	On 04/08/2016	Bond Future		140.99544	140.99544		140.73486	140.73486			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		237.67900	237.67900		237.68100	237.68100			0.00	0.00	0	975.00
IGOV	On 04/08/2016	Index Future		242.25200	242.25200		242.18300	242.18300			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future		247.08800	247.08800		247.18700	247.18700			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future		643.61800	643.61800		643.18600	643.18600			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		655.59700	655.59700		654.86200	654.86200			0.00	0.00	0	157.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.09000	92.91000		7.12000	92.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		7.23000	92.77000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.30000	92.70000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.37000	92.63000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.45000	92.55000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.60000	92.40000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.78000	92.22000		7.86000	92.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.92000	92.08000		8.00000	92.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.04000	91.96000		8.12000	91.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.14000	91.86000		8.25000	91.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.26000	91.74000		8.36000	91.64000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.15630	0.15630		0.15430	0.15430			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.15630	0.15630		0.15300	0.15300			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.15590	0.15590		0.15290	0.15290			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.07630	0.07630		0.07500	0.07500			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06730	0.06730		0.06660	0.06660			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06380	0.06380		0.06310	0.06310			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		10.64180	10.64180		10.66030	10.66030		12.65	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		10.77030	10.77030		10.78910	10.78910		13.99	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		10.91960	10.91960		10.93770	10.93770		15.34	0.00	0.00	0	0.00
PULA / R	On 14/03/2016	Foreign Exchange Future		1.41930	1.41930		1.40540	1.40540			0.00	1,419.30	1	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future		1.43410	1.43410		1.42010	1.42010			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future		1.44990	1.44990		1.43560	1.43560			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future		1.46380	1.46380		1.44930	1.44930			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.11510	1.11510		1.12120	1.12120			0.00	0.00	0	2,000.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future		1.11820	1.11820		1.12420	1.12420			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future		1.12210	1.12210		1.12810	1.12810			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
R186	On 04/02/2016	Bond Future			9.10000		110.94483		9.10000	110.94483		12.15	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.22428		112.54396		9.18733	112.80546		11.82	0.00	1,157,739,716.52	10,287	57,659.00
R186	On 05/05/2016	Bond Future	8.75	Put	4,679.95000		4.67995	4,514.68000	4.51468	4,679.950		11.58	0.69	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	4,180.60000		4.18060	4,026.61000	4.02661	4,180.600		11.61	0.65	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.86	Put	1,003.07000		1.00307	952.17000	0.95217	1,003.070		12.03	0.24	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.96	Put	847.93000		0.84793	804.00000	0.80400	847.930		12.09	0.21	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.28054		109.41867	9.24500	109.66512			11.79	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			288.60706		288.60706	288.60706	288.60706				0.00	0.00	0	0.00
R197	On 05/05/2016	Bond Future			293.89498		293.89498	293.79752	293.79752				0.00	0.00	0	1,383.00
R197	On 04/08/2016	Bond Future			293.11614		293.11614	292.92941	292.92941				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 04/02/2016	Bond Future			237.34344		237.34344	237.34344	237.34344				0.00	0.00	0	0.00
R202	On 05/05/2016	Bond Future			241.69226		241.69226	241.61195	241.61195				0.00	0.00	0	43,482.00
R202	On 04/08/2016	Bond Future			242.94300		242.94300	242.78848	242.78848				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 04/02/2016	Bond Future			8.93500		97.35748	8.93500	97.35748			9.25	0.00	0.00	0	0.00
R2023	On 05/05/2016	Bond Future			9.08090		94.83996	9.04480	95.01295			9.27	0.00	0.00	0	9,781.00
R2023	On 04/08/2016	Bond Future			9.14125		96.67664	9.10708	96.83553			8.68	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.19653		94.64687	9.14223	94.89202			6.69	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			7.89500		103.84204	7.89500	103.84204			2.12	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			8.05729		101.47979	8.03087	101.51302			1.99	0.00	4,066,396,665.09	40,071	53,959.00
R203	On 04/08/2016	Bond Future			8.11391		103.44522	8.09912	103.46050			1.61	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.13237		101.30835	8.00299	101.41311			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 04/02/2016	Bond Future			9.49000		88.78991	9.49000	88.78991				0.00	0.00	0	0.00
R2030	On 05/05/2016	Bond Future			9.62159		89.96107	9.58421	90.21850				0.00	0.00	0	17,216.00
R2030	On 04/08/2016	Bond Future			9.68279		87.69477	9.64655	87.94064				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			9.60500		91.95230	9.60500	91.95230			15.79	0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			9.73548		88.99539	9.69801	89.26936			16.21	0.00	0.00	0	9,165.00
R2032	On 04/08/2016	Bond Future			9.79474		90.71926	9.75830	90.98225			15.51	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future			9.84660		88.34536	9.79797	88.69234			12.02	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 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	9.68500		96.97810		9.68500	96.97810			0.00	0.00	0	0.00
R2035	On 05/05/2016	Bond Future	9.82279		93.64261		9.76978	94.06662			0.00	0.00	0	4,019.00
R2035	On 04/08/2016	Bond Future	9.87922		95.45610		9.82671	95.87110			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	9.76000		89.04485		9.76000	89.04485		17.87	0.00	0.00	0	0.00
R2037	On 05/05/2016	Bond Future	9.89548		90.11275		9.85263	90.45173		17.55	0.00	0.00	0	40,950.00
R2037	On 04/08/2016	Bond Future	9.95642		87.59885		9.91432	87.92789		17.63	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future	10.00565		89.32418		9.95221	89.73813		13.06	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	8.31000		100.30101		8.31000	100.30101		4.04	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future	8.48362		101.95405		8.44589	102.04040		3.81	0.00	0.00	0	33,081.00
R204	On 04/08/2016	Bond Future	8.56668		99.88671		8.53325	99.95645		3.50	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future	8.62767		101.85338		8.54335	102.01252		2.46	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	9.84000		92.53423		9.84000	92.53423		18.36	0.00	0.00	0	0.00
R2040	On 05/05/2016	Bond Future	9.97622		93.63148		9.93332	93.99162		18.05	0.00	0.00	0	1,820.00
R2040	On 04/08/2016	Bond Future	10.03810		90.93522		9.99591	91.28516		18.15	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 04/02/2016	Bond Future	9.86500		89.67312		9.86500	89.67312		19.01	0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future	10.00476		90.67300		9.96692	90.99116		18.70	0.00	0.00	0	20,898.00
R2044	On 04/08/2016	Bond Future	10.06530		88.04470		10.02828	88.35238		18.81	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future	10.11455		89.77882		10.06691	90.17152		13.93	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	9.85000		93.25057		9.85000	93.25057		18.57	0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future	9.98520		89.86488		9.94736	90.18955		19.20	0.00	0.00	0	61,942.00
R2048	On 04/08/2016	Bond Future	10.03971		91.60523		10.00268	91.91962		18.39	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future	10.09034		88.96828		10.04289	89.36773		14.31	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	8.56000		96.19277		8.56000	96.19277		5.63	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	8.71901		97.75006		8.68492	97.85265		5.39	0.00	423,257,759.80	4,330	41,997.00
R207	On 05/05/2016	Bond Future	7.56	Call	96.92000		108.25000	0.10825	96.920	5.20	0.08	0.00	0	43.00
R207	On 04/08/2016	Bond Future	8.80015		95.99831		8.76945	96.08510		5.07	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207/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			8.73000		94.35893		8.73000	94.35893		7.18	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.87607		92.43603		8.84081	92.56660		7.16	0.00	924,360,300.00	10,000	52,479.00
R208	On 04/08/2016	Bond Future			8.94646		94.22638		8.91369	94.34256		6.61	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.00446		92.67769		8.94548	92.87773		5.04	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			9.64500		72.31994		9.64500	72.31994		18.13	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future			9.76283		70.09208		9.72501	70.34234		18.63	0.00	525,690,600.00	7,500	27,908.00
R209	On 05/05/2016	Bond Future	8.25	Call	142.37000		0.14237		160.86000	0.16086	142.370	18.15	0.05	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	769.50000		0.76950		837.14000	0.83714	769.500	18.15	0.22	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.81496		71.44973		9.77800	71.69198		17.89	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,916.93000		2.91693		3,039.87000	3.03987	2,916.930	17.70	0.46	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,501.91000		6.50191		6,687.74000	6.68774	6,501.910	18.39	0.73	0.00	0	6,000.00
R209	On 03/11/2016	Bond Future			9.86034		69.70494		9.81282	70.01401		13.88	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 04/02/2016	Bond Future			179.45529		179.45529		179.45529	179.45529			0.00	0.00	0	0.00
R210	On 05/05/2016	Bond Future			180.57123		180.57123		180.51091	180.51091			0.00	0.00	0	1,178.00
R210	On 04/08/2016	Bond Future			184.08237		184.08237		183.96625	183.96625			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 04/02/2016	Bond Future			134.53946		134.53946		134.53946	134.53946			0.00	0.00	0	0.00
R211	On 05/05/2016	Bond Future			137.08192		137.08192		136.95788	136.95788			0.00	0.00	0	2.00
R211	On 04/08/2016	Bond Future			138.01011		138.01011		137.84226	137.84226			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 04/02/2016	Bond Future			139.89432		139.89432		139.89432	139.89432			0.00	0.00	0	0.00
R212	On 05/05/2016	Bond Future			142.37918		142.37918		142.41018	142.41018			0.00	0.00	0	3,698.00
R212	On 04/08/2016	Bond Future			143.24075		143.24075		143.22942	143.22942			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 04/02/2016	Bond Future	9.52000		83.18230		9.52000	83.18230		15.70	0.00	0.00	0	0.00
R213	On 05/05/2016	Bond Future	9.64511		80.71740		9.60764	80.96605		16.07	0.00	1,211,568,174.00	15,010	47,721.00
R213	On 04/08/2016	Bond Future	9.69841		82.28055		9.66200	82.51922		15.39	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future	9.74761		80.34803		9.69917	80.66218		11.90	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	9.75500		72.60330		9.75500	72.60330		18.76	0.00	0.00	0	0.00
R214	On 05/05/2016	Bond Future	9.87663		70.18657		9.83876	70.44469		19.35	0.00	701,865,700.00	10,000	31,269.00
R214	On 04/08/2016	Bond Future	9.92743		71.54586		9.89039	71.79602		18.56	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	710.44000	0.71044	756.91000	0.75691	710.440	18.07	0.16	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,956.68000	1.95668	2,052.99000	2.05299	1,956.680	18.22	0.34	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	5,059.41000	5.05941	5,227.68000	5.22768	5,059.410	18.82	0.63	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,218.34000	9.21834	9,434.28000	9.43428	9,218.340	19.44	0.83	0.00	0	6,300.00
R214	On 03/11/2016	Bond Future	9.97440		69.65582		9.92716	69.97254		14.43	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	28,374.69000	28,374.69000		28,160.78000	28,160.78000				0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	11.39730	11.39730		11.36820	11.36820			16.60	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.57110	11.57110		11.54190	11.54190			16.94	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	5.45530	5.45530		5.40960	5.40960			13.02	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.41390	5.41390		5.36990	5.36990			16.21	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.36250	1.36250		1.36050	1.36050				0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.29450	1.29450		1.28060	1.28060				0.00	0.00	0	0.00
Total for Derivatives :												9,699,672,281.96	133,741	4,556,825.00
Grand Total:												9,699,672,281.96	133,741	4,556,825.00