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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/02/2016

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 10/02/2016	Any day expiry	15.82130	15.82130		16.04680	16.04680		23.25	0.00	136,311,290.00	8,600	0.00
\$ / R	On 12/02/2016	Any day expiry	15.82420	15.82420		16.04680	16.04680		22.38	0.00	0.00	0	369.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	0.00000	0.00000	0.00000	0.000	51.38	0.00	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	443.50390	0.44350	661.27310	0.66127	443.504	30.35	0.89	0.00	1,000.00
\$ / R	On 12/02/2016	Any day expiry	16.69	Call	4.38440	0.00438	18.78800	0.01879	4.384	37.01	0.03	0.00	5,000.00
\$ / R	On 15/02/2016	Any day expiry	15.83080	15.83080		16.05450	16.05450		19.32	0.00	0.00	0	4,330.00
\$ / R	On 16/02/2016	Any day expiry	15.83300	15.83300		16.05700	16.05700		19.77	0.00	0.00	0	924.00
\$ / R	On 17/02/2016	Any day expiry	15.83450	15.83450		16.05960	16.05960		20.07	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	15.83750	15.83750		16.06470	16.06470		20.25	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	1,908.44670	1.90845	2,135.23050	2.13523	1,908.447	31.02	1.00	0.00	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	2.66930	0.00267	1.63790	0.00164	2.669	28.60	0.01	0.00	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	936.33700	0.93634	1,160.40730	1.16041	936.337	22.09	0.96	0.00	100.00
\$ / R	On 25/02/2016	Any day expiry	15.85210	15.85210		16.08350	16.08350		19.76	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.01810	0.00002	0.01540	0.00002	0.018	38.33	0.00	0.00	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	0.58540	0.00059	0.31380	0.00031	0.585	28.06	0.00	0.00	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	1,027.15550	1.02716	1,255.90950	1.25591	1,027.156	20.44	0.95	0.00	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 25/02/2016	Any day expiry	15.64	Call	368.49140	0.36849	541.23040	0.54123	368.491	19.49	0.64	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry			15.85550	15.85550	16.08660	16.08660		19.83	0.00	1,272,000.00	80	392.00
\$ / R	On 29/02/2016	Any day expiry			15.86550	15.86550	16.09600	16.09600		19.40	0.00	0.00	0	306.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	2.81560	0.00282	1.41210	0.00141	2.816	24.63	0.01	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	1,279.17850	1.27918	1,503.86290	1.50386	1,279.179	21.45	0.96	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	16.16	Call	171.31270	0.17131	268.60280	0.26860	171.313	20.28	0.35	0.00	0	5,000.00
\$ / R	On 01/03/2016	Any day expiry			15.86890	15.86890	16.09910	16.09910		19.47	0.00	0.00	0	0.00
\$ / R	On 01/03/2016	Any day expiry	16.26	Call	152.29440	0.15229	239.09050	0.23909	152.294	20.62	0.32	0.00	0	2,500.00
\$ / R	On 02/03/2016	Any day expiry			15.87230	15.87230	16.10220	16.10220		19.54	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	1,287.70960	1.28771	1,510.39370	1.51039	1,287.710	20.98	0.95	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	1,278.05000	1.27805	1,500.62860	1.50063	1,278.050	20.93	0.95	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	1,268.39840	1.26840	1,490.87000	1.49087	1,268.398	20.88	0.95	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	15.50	Call	512.28450	0.51228	690.82840	0.69083	512.284	19.24	0.70	54,602,272.50	5,000	30,000.00
\$ / R	On 07/03/2016	Any day expiry			15.88900	15.88900	16.11790	16.11790		19.45	0.00	0.00	0	301.00
\$ / R	On 11/03/2016	Any day expiry			15.90250	15.90250	16.13040	16.13040		19.65	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			15.91260	15.91260	16.13960	16.13960		19.44	0.00	1,046,221,624.80	65,748	928,641.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.03990	0.00004	0.02390	0.00002	0.040	29.29	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.04550	0.00005	0.02740	0.00003	0.045	29.16	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.07650	0.00008	0.04680	0.00005	0.077	28.63	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.08270	0.00008	0.05060	0.00005	0.083	28.55	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.10140	0.00010	0.06250	0.00006	0.101	28.34	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.11230	0.00011	0.06940	0.00007	0.112	28.23	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.12740	0.00013	0.07900	0.00008	0.127	28.10	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.16800	0.00017	0.10490	0.00010	0.168	27.81	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.24370	0.00024	0.15360	0.00015	0.244	27.41	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	3,363.09270	3.36309	3,589.91610	3.58992	3,363.093	26.65	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.74190	0.00074	0.50130	0.00050	0.742	26.04	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	3,113.40460	3.11340	3,340.17870	3.34018	3,113.405	25.74	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	0.98720	0.00099	0.79260	0.00079	0.987	24.97	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	1.21500	0.00122	0.99840	0.00100	1.215	24.20	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,713.99810	2.71400	2,940.76570	2.94077	2,713.998	23.69	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	1.52210	0.00152	1.27990	0.00128	1.522	23.38	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,414.75270	2.41475	2,641.46780	2.64147	2,414.753	22.15	0.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,364.91730	2.36492	2,591.62260	2.59162	2,364.917	21.89	0.99	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	3.12900	0.00313	2.79070	0.00279	3.129	20.87	0.01	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,155.77700	2.15578	2,382.43640	2.38244	2,155.777	20.82	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,976.80040	1.97680	2,203.41020	2.20341	1,976.800	19.89	0.99	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	4.26710	0.00427	3.87380	0.00387	4.267	19.84	0.01	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,917.21920	1.91722	2,143.80890	2.14381	1,917.219	19.59	0.99	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,818.02460	1.81802	2,044.57530	2.04458	1,818.025	19.07	0.98	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	6.39010	0.00639	5.89170	0.00589	6.390	18.56	0.02	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,709.09690	1.70910	1,935.59260	1.93559	1,709.097	18.51	0.98	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	7.06090	0.00706	6.52640	0.00653	7.061	18.25	0.02	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,610.42730	1.61043	1,836.71100	1.83671	1,610.427	18.05	0.98	0.00	0	43,156.00

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	14.50	Call	1,427.75190		1.42775	1,649.49580	1.64950	1,427.752	18.18	0.96	0.00	0	1,300.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	15.15190		0.01515	9.89580	0.00990	15.152	18.18	0.04	0.00	0	2,500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,342.83510		1.34284	1,561.90970	1.56191	1,342.835	18.24	0.95	0.00	0	1,204.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,240.86540		1.24087	1,456.94550	1.45695	1,240.865	18.31	0.93	0.00	0	2,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	28.26540		0.02827	17.34550	0.01735	28.265	18.31	0.07	0.00	0	1,600.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,195.28070		1.19528	1,409.74820	1.40975	1,195.281	18.34	0.92	0.00	0	29,370.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	37.63070		0.03763	23.31610	0.02332	37.631	18.38	0.09	0.00	0	15,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	62.07080		0.06207	39.30490	0.03930	62.071	18.50	0.14	0.00	0	25,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	63.63230		0.06363	40.34450	0.04034	63.632	18.51	0.14	0.00	0	41,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	65.22380		0.06522	41.40590	0.04141	65.224	18.51	0.14	0.00	0	15,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	70.17950		0.07018	44.72370	0.04472	70.179	18.53	0.15	0.00	0	3,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	814.73150		0.81473	1,005.74000	1.00574	814.731	18.68	0.80	0.00	0	500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	761.76100		0.76176	947.29890	0.94730	761.761	18.76	0.78	0.00	0	38,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	171.89690		0.17190	116.02670	0.11603	171.897	18.95	0.29	0.00	0	15,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.46	Put	175.22110		0.17522	118.56350	0.11856	175.221	18.96	0.30	0.00	0	500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	582.28770		0.58229	747.00550	0.74701	582.288	19.04	0.68	26,208,562.50	2,500	17,500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	569.66770		0.56967	732.74310	0.73274	569.668	19.06	0.67	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	563.42300		0.56342	725.67280	0.72567	563.423	19.07	0.66	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	557.22200		0.55722	718.64290	0.71864	557.222	19.08	0.66	25,629,866.00	2,500	5,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	544.95140		0.54495	704.70470	0.70470	544.951	19.11	0.65	0.00	0	3,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	538.88180		0.53888	697.79670	0.69780	538.882	19.12	0.65	0.00	0	2,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.70	Put	268.00640		0.26801	191.38940	0.19139	268.006	19.23	0.40	0.00	0	31,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	453.12750		0.45313	599.16030	0.59916	453.128	19.28	0.58	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	401.47300		0.40147	538.70080	0.53870	401.473	19.39	0.54	0.00	0	2,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	338.87300		0.33887	249.10080	0.24910	338.873	19.39	0.46	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	334.93360		0.33493	456.05770	0.45606	334.934	19.70	0.47	0.00	0	750.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	422.33360		0.42233	316.45770	0.31646	422.334	19.70	0.53	0.00	0	502.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	262.32300		0.26232	361.88420	0.36188	262.323	20.21	0.40	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	220.17670		0.22018	308.09260	0.30809	220.177	20.57	0.35	0.00	0	2,500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	728.90630		0.72891	581.31840	0.58132	728.906	20.86	0.69	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	179.65640		0.17966	255.40110	0.25540	179.656	20.98	0.29	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	168.49790		0.16850	240.70090	0.24070	168.498	21.11	0.28	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	130.01820		0.13002	189.42080	0.18942	130.018	21.62	0.22	0.00	0	35,701.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	967.41820		0.96742	799.82080	0.79982	967.418	21.62	0.78	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	1,051.35970		1.05136	878.24800	0.87825	1,051.360	21.86	0.80	0.00	0	15,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	1,094.06810		1.09407	918.37010	0.91837	1,094.068	21.98	0.81	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Call	93.42640		0.09343	139.71560	0.13972	93.426	22.22	0.17	0.00	0	31,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	1,180.82640		1.18083	1,000.11560	1.00012	1,180.826	22.22	0.83	0.00	0	201.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	73.55580		0.07356	111.64560	0.11165	73.556	22.66	0.14	0.00	0	12,500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	54.19900		0.05420	83.73350	0.08373	54.199	23.22	0.11	0.00	0	20,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	15.80530		0.01581	28.35280	0.02835	15.805	24.54	0.03	0.00	0	12,500.00	
\$ / R	On 15/03/2016	Any day expiry			15.91560		15.91560	16.14260	16.14260		19.50	0.00	0.00	0	350.00	
\$ / R	On 16/03/2016	Any day expiry			15.91860		15.91860	16.14570	16.14570		19.55	0.00	0.00	0	0.00	
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	2.25130		0.00225	1.85080	0.00185	2.251	23.06	0.01	0.00	0	17,991.00	

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\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,315.33290	1.31533	1,532.27360	1.53227	1,315.333	18.43	0.93	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			15.93970	15.93970	16.16710	16.16710		19.56	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	6.24840	0.00625	4.77850	0.00478	6.248	21.22	0.02	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,050.88110	1.05088	1,252.14140	1.25214	1,050.881	18.54	0.85	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			15.95780	15.95780	16.18540	16.18540		19.43	0.00	0.00	0	140.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.24260	0.00024	0.14330	0.00014	0.243	26.04	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	6.36310	0.00636	4.76870	0.00477	6.363	21.42	0.01	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	864.35960	0.86436	1,047.21860	1.04722	864.360	18.55	0.76	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	447.86070	0.44786	577.96700	0.57797	447.861	19.45	0.51	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry			15.96380	15.96380	16.19150	16.19150		19.49	0.00	0.00	0	35.00
\$ / R	On 04/04/2016	Any day expiry			15.97590	15.97590	16.20370	16.20370		19.41	0.00	0.00	0	140.00
\$ / R	On 05/04/2016	Any day expiry			15.97890	15.97890	16.20680	16.20680		19.53	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	533.64600	0.53365	671.37250	0.67137	533.646	19.36	0.55	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			15.98190	15.98190	16.20990	16.20990		19.56	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry			15.98490	15.98490	16.21290	16.21290		19.58	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	396.75180	0.39675	506.10740	0.50611	396.752	20.09	0.44	0.00	0	5,000.00
\$ / R	On 11/04/2016	Any day expiry			15.99700	15.99700	16.22510	16.22510		19.49	0.00	0.00	0	100.00
\$ / R	On 15/04/2016	Any day expiry			16.00910	16.00910	16.23740	16.23740		19.55	0.00	128,494.40	8	1,991.00
\$ / R	On 18/04/2016	Any day expiry			16.01810	16.01810	16.24660	16.24660		19.44	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	26.06340	0.02606	20.84860	0.02085	26.063	19.28	0.05	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	858.99040	0.85899	1,026.29050	1.02629	858.990	18.65	0.70	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	224.45500	0.22445	291.92020	0.29192	224.455	21.70	0.26	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			16.02410	16.02410	16.25280	16.25280		19.47	0.00	0.00	0	700.00
\$ / R	On 25/04/2016	Any day expiry			16.03920	16.03920	16.26810	16.26810		19.47	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	312.71670	0.31272	396.54740	0.39655	312.717	21.01	0.33	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			16.04220	16.04220	16.27120	16.27120		19.49	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	1.71980	0.00172	1.18660	0.00119	1.720	25.02	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	16.81260	0.01681	12.13870	0.01214	16.813	20.35	0.03	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	758.30760	0.75831	911.33700	0.91134	758.308	18.93	0.63	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	471.94900	0.47195	584.38760	0.58439	471.949	19.97	0.45	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	348.03300	0.34803	438.44050	0.43844	348.033	20.78	0.36	0.00	0	10,000.00
\$ / R	On 29/04/2016	Any day expiry			16.05120	16.05120	16.28040	16.28040		19.49	0.00	8,124,850.00	500	500.00
\$ / 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			16.08440	16.08440	16.31420	16.31420		19.44	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	59.98630	0.05999	46.86940	0.04687	59.986	18.19	0.09	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	912.28690	0.91229	1,074.61050	1.07461	912.287	18.56	0.67	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			16.09350	16.09350	16.32360	16.32360		19.49	0.00	0.00	0	50.00
\$ / R	On 17/05/2016	Any day expiry			16.10590	16.10590	16.33620	16.33620		19.45	0.00	0.00	0	100.00
\$ / R	On 27/05/2016	Any day expiry			16.13690	16.13690	16.36770	16.36770		19.59	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	4.27290	0.00427	3.45450	0.00345	4.273	23.70	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	26.60970	0.02661	18.81590	0.01882	26.610	19.16	0.04	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	684.68350	0.68468	815.73840	0.81574	684.684	19.56	0.52	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	482.22000	0.48222	583.92670	0.58393	482.220	20.58	0.40	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			16.14940	16.14940	16.38030	16.38030		19.52	0.00	1,754,060.40	108	338.00

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 06/06/2016	Any day expiry			16.16800	16.16800		16.39920	16.39920		19.51	0.00	0.00	0	0.00
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	6.66990	0.00667		5.39900	0.00540	6.670	21.79	0.01	0.00	0	1,000.00		
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	1,079.05990	1.07906	1,247.46640	1.24747	1,079.060	18.46	0.69	0.00	0	1,000.00			
\$ / R			On 08/06/2016	Any day expiry	16.17420	16.17420	16.40550	16.40550		19.54	0.00	0.00	0	0.00			
\$ / R	14.60	Put	On 08/06/2016	Any day expiry	128.99410	0.12899	104.70820	0.10471	128.994	17.84	0.15	0.00	0	8,219.00			
\$ / R	15.78	Call	On 08/06/2016	Any day expiry	905.59600	0.90560	1,054.51240	1.05451	905.596	18.99	0.61	0.00	0	8,219.00			
\$ / R			On 09/06/2016	Any day expiry	16.17730	16.17730	16.40870	16.40870		19.62	0.00	0.00	0	264.00			
\$ / R			On 13/06/2016	Foreign Exchange Future	16.18970	16.18970	16.42130	16.42130		19.59	0.00	269,202,331.60	16,628	120,156.00			
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	6.81210	0.00681	5.75780	0.00576	6.812	21.53	0.01	0.00	0	330.00			
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	12.14980	0.01215	10.18110	0.01018	12.150	19.02	0.02	0.00	0	6,600.00			
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	13.64670	0.01365	10.91340	0.01091	13.647	18.86	0.02	0.00	0	750.00			
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	19.00570	0.01901	14.02210	0.01402	19.006	18.72	0.03	0.00	0	700.00			
\$ / R	13.50	Call	On 13/06/2016	Foreign Exchange Future	2,720.13900	2.72014	2,944.35390	2.94435	2,720.139	18.53	0.96	0.00	0	53,633.00			
\$ / R	13.50	Put	On 13/06/2016	Foreign Exchange Future	30.43900	0.03044	23.05390	0.02305	30.439	18.53	0.04	0.00	0	545.00			
\$ / R	13.53	Put	On 13/06/2016	Foreign Exchange Future	31.85370	0.03185	24.18470	0.02418	31.854	18.51	0.04	0.00	0	36,230.00			
\$ / R	14.25	Put	On 13/06/2016	Foreign Exchange Future	86.96200	0.08696	69.43260	0.06943	86.962	18.04	0.10	0.00	0	3,000.00			
\$ / R	14.50	Put	On 13/06/2016	Foreign Exchange Future	118.78590	0.11879	96.19710	0.09620	118.786	17.87	0.13	0.00	0	17,500.00			
\$ / R	14.85	Put	On 13/06/2016	Foreign Exchange Future	187.04410	0.18704	150.03250	0.15003	187.044	17.98	0.19	0.00	0	8,000.00			
\$ / R	14.93	Call	On 13/06/2016	Foreign Exchange Future	1,466.47600	1.46648	1,658.17400	1.65817	1,466.476	18.04	0.79	0.00	0	330.00			
\$ / R	14.97	Put	On 13/06/2016	Foreign Exchange Future	217.16090	0.21716	175.77260	0.17577	217.161	18.07	0.21	0.00	0	35,000.00			
\$ / R	15.00	Call	On 13/06/2016	Foreign Exchange Future	1,414.87750	1.41488	1,603.96070	1.60396	1,414.878	18.09	0.78	0.00	0	53,633.00			
\$ / R	15.90	Call	On 13/06/2016	Foreign Exchange Future	867.60920	0.86761	1,011.74420	1.01174	867.609	19.13	0.59	0.00	0	250.00			
\$ / R	16.00	Put	On 13/06/2016	Foreign Exchange Future	630.47880	0.63048	538.33380	0.53833	630.479	19.29	0.44	0.00	0	25,705.00			
\$ / R	16.10	Call	On 13/06/2016	Foreign Exchange Future	775.07090	0.77507	909.89080	0.90989	775.071	19.44	0.54	0.00	0	3,000.00			
\$ / R	16.17	Put	On 13/06/2016	Foreign Exchange Future	725.13450	0.72513	625.15370	0.62515	725.134	19.55	0.47	0.00	0	20,000.00			
\$ / R	16.23	Call	On 13/06/2016	Foreign Exchange Future	720.00970	0.72001	848.68040	0.84868	720.010	19.64	0.51	0.00	0	750.00			
\$ / R	16.50	Put	On 13/06/2016	Foreign Exchange Future	928.99630	0.92900	812.67170	0.81267	928.996	20.11	0.54	0.00	0	300.00			
\$ / R	16.53	Call	On 13/06/2016	Foreign Exchange Future	608.34560	0.60835	722.27190	0.72227	608.346	20.16	0.45	0.00	0	36,230.00			
\$ / R	16.65	Put	On 13/06/2016	Foreign Exchange Future	1,028.94500	1.02894	905.97850	0.90598	1,028.945	20.37	0.57	0.00	0	850.00			
\$ / R	16.92	Put	On 13/06/2016	Foreign Exchange Future	1,218.98890	1.21899	1,084.75960	1.08476	1,218.989	20.84	0.62	0.00	0	10,000.00			
\$ / R	16.93	Call	On 13/06/2016	Foreign Exchange Future	485.96130	0.48596	582.93420	0.58293	485.961	20.85	0.38	0.00	0	700.00			
\$ / R	16.95	Call	On 13/06/2016	Foreign Exchange Future	480.55010	0.48055	576.73130	0.57673	480.550	20.89	0.38	0.00	0	8,000.00			
\$ / R	17.06	Call	On 13/06/2016	Foreign Exchange Future	452.13840	0.45214	543.82310	0.54382	452.138	21.08	0.36	0.00	0	550.00			
\$ / R	18.00	Call	On 13/06/2016	Foreign Exchange Future	271.77680	0.27178	334.63090	0.33463	271.777	22.74	0.23	0.00	0	850.00			
\$ / R	18.07	Call	On 13/06/2016	Foreign Exchange Future	261.46510	0.26147	322.93830	0.32294	261.465	22.84	0.22	0.00	0	17,500.00			
\$ / R	18.17	Call	On 13/06/2016	Foreign Exchange Future	247.46310	0.24746	306.26790	0.30627	247.463	22.99	0.21	0.00	0	6,600.00			
\$ / R	18.60	Call	On 13/06/2016	Foreign Exchange Future	196.01340	0.19601	244.57940	0.24458	196.013	23.63	0.17	0.00	0	25,000.00			
\$ / R			On 24/06/2016	Any day expiry	16.22380	16.22380	16.45600	16.45600		19.61	0.00	0.00	0	0.00			
\$ / R	15.17	Put	On 24/06/2016	Any day expiry	290.68960	0.29069	240.79630	0.24080	290.690	18.24	0.25	0.00	0	7,900.00			
\$ / R	16.64	Call	On 24/06/2016	Any day expiry	619.48600	0.61949	731.34930	0.73135	619.486	20.35	0.44	0.00	0	7,900.00			
\$ / R			On 28/06/2016	Any day expiry	16.23620	16.23620	16.46860	16.46860		19.66	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 28/06/2016	Any day expiry	5.82720	0.00583	5.35820	0.00536	5.827	21.96	0.01	0.00	0	250.00			
\$ / R	13.50	Put	On 28/06/2016	Any day expiry	33.13360	0.03313	25.76280	0.02576	33.134	18.02	0.04	0.00	0	150.00			
\$ / R	16.62	Call	On 28/06/2016	Any day expiry	641.88350	0.64188	755.51240	0.75551	641.883	20.28	0.45	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	515.93710	0.51594	613.01050	0.61301	515.937	20.98	0.38	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			16.32310	16.32310	16.55680	16.55680		19.69	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,040.18150	1.04018	926.71140	0.92671	1,040.181	20.16	0.52	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	375.00930	0.37501	447.17840	0.44718	375.009	22.73	0.27	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			16.32620	16.32620	16.56000	16.56000		19.77	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	7.30360	0.00730	7.96310	0.00796	7.304	20.86	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	35.33740	0.03534	29.07010	0.02907	35.337	16.99	0.04	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	602.10650	0.60211	703.44650	0.70345	602.107	21.01	0.40	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	522.42040	0.52242	612.44210	0.61244	522.420	21.55	0.35	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			16.37280	16.37280	16.60730	16.60730		19.73	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	13.63120	0.01363	15.06310	0.01506	13.631	17.58	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,325.55750	1.32556	1,495.60470	1.49560	1,325.558	18.45	0.68	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			16.38580	16.38580	16.62070	16.62070		19.79	0.00	0.00	0	105.00
\$ / R	On 26/08/2016	Any day expiry			16.42210	16.42210	16.65760	16.65760		19.81	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	9.39440	0.00939	11.20570	0.01121	9.394	20.17	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	39.66180	0.03966	31.49760	0.03150	39.662	16.40	0.05	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	569.20610	0.56921	659.40700	0.65941	569.206	21.80	0.35	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	520.98660	0.52099	605.00720	0.60501	520.987	22.17	0.32	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			16.45840	16.45840	16.69460	16.69460		19.83	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			16.46500	16.46500	16.70130	16.70130		19.83	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	64.33600	0.06434	50.87260	0.05087	64.336	16.38	0.07	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	711.79940	0.71180	817.34950	0.81735	711.799	21.08	0.41	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			16.46830	16.46830	16.70460	16.70460		19.84	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			16.48150	16.48150	16.71810	16.71810		19.89	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	307.47360	0.30747	259.57880	0.25958	307.474	17.99	0.22	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	433.97350	0.43397	505.99480	0.50599	433.973	23.08	0.27	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			16.48810	16.48810	16.72480	16.72480		19.90	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.50130	16.50130	16.73820	16.73820		19.88	0.00	5,775,455.00	350	123,197.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	20.79820	0.02080	21.73040	0.02173	20.798	15.10	0.03	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	187.55520	0.18756	152.34220	0.15234	187.555	17.29	0.15	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	697.03940	0.69704	798.64770	0.79865	697.039	21.33	0.39	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	647.95560	0.64796	743.63720	0.74364	647.956	21.63	0.37	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	337.54880	0.33755	395.29480	0.39529	337.549	24.12	0.21	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.53100	16.53100	16.76840	16.76840		19.95	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	12.17990	0.01218	15.02840	0.01503	12.180	19.68	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	34.92830	0.03493	28.91540	0.02892	34.928	15.19	0.04	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	560.70790	0.56071	644.80350	0.64480	560.708	22.41	0.32	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	529.74620	0.52975	611.77360	0.61177	529.746	22.62	0.31	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.62350	16.62350	16.86240	16.86240		19.95	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	14.34280	0.01434	17.27650	0.01728	14.343	19.30	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	40.96250	0.04096	25.05140	0.02505	40.963	15.13	0.04	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	545.60940	0.54561	626.80280	0.62680	545.609	22.89	0.30	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	531.96900	0.53197	611.44270	0.61144	531.969	22.99	0.29	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.73350	16.73350	16.97560	16.97560		20.07	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	15.77320	0.01577	17.01050	0.01701	15.773	18.72	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	46.95480	0.04695	37.55190	0.03755	46.955	15.01	0.05	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	535.12010	0.53512	610.22510	0.61023	535.120	23.48	0.27	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.78750	16.78750	17.03200	17.03200		20.10	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.80440	16.80440	17.04960	17.04960		20.10	0.00	33,608,800.00	2,000	14,903.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	15.93500	0.01593	19.77430	0.01977	15.935	18.29	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	21.68730	0.02169	25.01080	0.02501	21.687	13.74	0.03	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	30.16770	0.03017	25.47590	0.02548	30.168	14.06	0.03	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	42.72660	0.04273	32.49570	0.03250	42.727	14.44	0.04	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	359.31690	0.35932	303.37040	0.30337	359.317	17.87	0.21	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	380.54810	0.38055	326.91500	0.32691	380.548	17.93	0.22	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	386.75700	0.38676	333.82670	0.33383	386.757	17.94	0.22	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	452.31060	0.45231	400.39420	0.40039	452.311	18.11	0.25	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,928.63660	1.92864	2,116.30290	2.11630	1,928.637	18.27	0.73	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	562.59000	0.56259	502.20030	0.50220	562.590	18.35	0.29	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	690.66760	0.69067	618.06790	0.61807	690.668	18.66	0.33	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	788.82560	0.78883	706.45910	0.70646	788.826	18.95	0.36	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	893.45700	0.89346	804.72720	0.80473	893.457	19.23	0.38	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,044.48550	1.04449	947.36440	0.94736	1,044.486	19.62	0.42	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,079.51080	1.07951	980.56000	0.98056	1,079.511	19.71	0.43	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,175.40130	1.17540	1,071.65570	1.07166	1,175.401	19.94	0.45	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	1,218.45910	1.21846	1,112.65740	1.11266	1,218.459	20.04	0.46	0.00	0	15,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.51	Put	1,711.08360	1.71108	1,586.28030	1.58628	1,711.084	21.00	0.55	0.00	0	7,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	767.04220	0.76704	865.05550	0.86506	767.042	22.21	0.36	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	679.58240	0.67958	767.87760	0.76788	679.582	22.77	0.33	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	663.32780	0.66333	749.76410	0.74976	663.328	22.89	0.32	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	659.78550	0.65979	745.81430	0.74581	659.786	22.91	0.32	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	634.01790	0.63402	717.05020	0.71705	634.018	23.10	0.31	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	617.58950	0.61759	698.68490	0.69868	617.589	23.23	0.30	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	550.46770	0.55047	623.44880	0.62345	550.468	23.80	0.27	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	543.64710	0.54365	615.78730	0.61579	543.647	23.86	0.27	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	535.89570	0.53590	606.76170	0.60676	535.896	23.94	0.26	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	521.78320	0.52178	586.40760	0.58641	521.783	24.20	0.26	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	509.34530	0.50935	568.35970	0.56836	509.345	24.44	0.25	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	501.99360	0.50199	559.37820	0.55938	501.994	24.58	0.25	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	489.65510	0.48966	545.29610	0.54530	489.655	24.84	0.24	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	443.58110	0.44358	492.56630	0.49257	443.581	25.94	0.22	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	436.85850	0.43686	484.85170	0.48485	436.858	26.12	0.21	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	418.11350	0.41811	463.31560	0.46332	418.113	26.67	0.20	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			17.05690	17.05690	17.30800	17.30800		20.45	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,257.64350	1.25764	1,152.11530	1.15212	1,257.644	20.03	0.42	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	572.11140	0.57211	629.14930	0.62915	572.111	25.91	0.24	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.27870	17.27870	17.52150	17.52150		21.04	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	15.91260	15.91260		16.13960	16.13960		19.44	0.00	1,193,445.00	75	1,159.00
\$ / R MAXI	On 13/06/2016		Foreign Exchange Future	16.18970	16.18970		16.42130	16.42130		19.59	0.00	210,466.10	13	207.00
\$ / R MAXI	On 19/09/2016		Foreign Exchange Future	16.50130	16.50130		16.73820	16.73820		19.88	0.00	82,506.50	5	106.00
\$ / R MAXI	On 19/12/2016		Foreign Exchange Future	16.80440	16.80440		17.04960	17.04960		20.10	0.00	0.00	0	20.00
£ / R	On 26/02/2016		Any day expiry	22.95420	22.95420		23.19230	23.19230		20.85	0.00	0.00	0	163.00
£ / R	On 29/02/2016		Any day expiry	22.96870	22.96870		23.20590	23.20590		20.52	0.00	0.00	0	56.00
£ / R	On 07/03/2016		Any day expiry	23.00290	23.00290		23.23770	23.23770		20.53	0.00	0.00	0	115.00
£ / R	On 14/03/2016		Foreign Exchange Future	23.03740	23.03740		23.26960	23.26960		20.62	0.00	35,477,596.00	1,540	38,879.00
£ / R	On 14/03/2016	20.75	Put	22.23930	0.02224		17.50680	0.01751	22.239	20.07	0.04	0.00	0	21,300.00
£ / R	On 14/03/2016	22.05	Put	176.95870	0.17696		132.66430	0.13266	176.959	19.64	0.22	0.00	0	6,000.00
£ / R	On 14/03/2016	23.15	Put	633.57820	0.63358		519.81050	0.51981	633.578	20.78	0.52	0.00	0	4,000.00
£ / R	On 14/03/2016	23.95	Call	268.09120	0.26809		339.55210	0.33955	268.091	22.03	0.29	0.00	0	11,400.00
£ / R	On 14/03/2016	25.30	Call	76.93150	0.07693		103.23590	0.10324	76.931	23.79	0.10	0.00	0	7,800.00
£ / R	On 15/04/2016		Any day expiry	23.18020	23.18020		23.41370	23.41370		20.77	0.00	0.00	0	118.00
£ / R	On 13/06/2016		Foreign Exchange Future	23.44730	23.44730		23.68430	23.68430		20.74	0.00	4,689,460.00	200	3,516.00
£ / R	On 13/06/2016	24.30	Call	818.55320	0.81855		906.90580	0.90691	818.553	21.58	0.41	0.00	0	1,300.00
£ / R	On 13/06/2016	26.50	Call	355.69650	0.35570		398.66720	0.39867	355.697	23.74	0.21	0.00	0	2,600.00
£ / R	On 08/09/2016		Any day expiry	23.85900	23.85900		24.10210	24.10210		20.73	0.00	0.00	0	0.00
£ / R	On 08/09/2016	21.20	Put	372.17160	0.37217		320.65790	0.32066	372.172	18.89	0.19	0.00	0	12,264.00
£ / R	On 08/09/2016	25.85	Call	875.18980	0.87519		941.58350	0.94158	875.190	22.42	0.35	0.00	0	12,264.00
£ / R	On 19/09/2016		Foreign Exchange Future	23.91330	23.91330		24.15710	24.15710		20.56	0.00	239,133.00	10	900.00
£ / R	On 19/12/2016		Foreign Exchange Future	24.37080	24.37080		24.62360	24.62360		20.20	0.00	0.00	0	0.00
£ / R	On 19/12/2016	18.41	Put	106.75800	0.10676		98.55970	0.09856	106.758	19.83	0.05	0.00	0	783.00
£ / R	On 19/12/2016	23.01	Put	1,071.56780	1.07157		972.62910	0.97263	1,071.568	19.04	0.34	0.00	0	783.00
£ / R	On 19/12/2016	26.94	Call	1,067.98450	1.06798		1,137.49740	1.13750	1,067.984	22.30	0.35	0.00	0	783.00
¥ / R	On 14/03/2016		Foreign Exchange Future	0.13876	0.13876		0.14042	0.14042		22.07	0.00	0.00	0	6,130.00
¥ / R	On 13/06/2016		Foreign Exchange Future	0.14159	0.14159		0.14329	0.14329		20.45	0.00	148,669.50	1,050	4,588.00
¥ / R	On 19/09/2016		Foreign Exchange Future	0.14487	0.14487		0.14662	0.14662		20.14	0.00	0.00	0	947.00
€ / R	On 19/02/2016		Any day expiry	17.79410	17.79410		18.11110	18.11110		21.40	0.00	0.00	0	0.00
€ / R	On 19/02/2016	15.40	Put	0.52530	0.00053		0.27960	0.00028	0.525	32.21	0.00	0.00	0	100.00
€ / R	On 19/02/2016	16.06	Call	1,737.09560	1.73710		2,052.80760	2.05281	1,737.096	28.70	0.99	0.00	0	100.00
€ / R	On 24/02/2016		Any day expiry	17.80800	17.80800		18.13020	18.13020		20.96	0.00	0.00	0	100.00
€ / R	On 26/02/2016		Any day expiry	17.81250	17.81250		18.13420	18.13420		21.17	0.00	0.00	0	34.00
€ / R	On 07/03/2016		Any day expiry	17.81970	17.81970		18.14090	18.14090		20.76	0.00	0.00	0	5.00
€ / R	On 14/03/2016		Foreign Exchange Future	17.88970	17.88970		18.20720	18.20720		20.82	0.00	21,610,757.60	1,208	77,692.00
€ / R	On 14/03/2016	13.05	Put	0.11530	0.00012		0.07290	0.00007	0.115	30.72	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	13.20	Put	0.15950	0.00016		0.09920	0.00010	0.159	30.37	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	13.85	Put	0.61680	0.00062		0.36260	0.00036	0.617	28.84	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	14.03	Put	0.88440	0.00088		0.51330	0.00051	0.884	28.41	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	14.60	Put	2.07640	0.00208		1.44630	0.00145	2.076	26.32	0.00	0.00	0	15,000.00
€ / R	On 14/03/2016	14.90	Call	2,992.59730	2.99260		3,309.24040	3.30924	2,992.597	24.87	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	2.89730		0.00290		2.04040	0.00204	2.897	24.87	0.01	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	3.10090		0.00310		2.18790	0.00219	3.101	24.58	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	2,524.69950		2.52470	2,840.76090	2.84076	2,524.700	22.60	0.99	0.00	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	4.99950		0.00500	3.56090	0.00356	4.999	22.60	0.01	0.00	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,950.03620		1.95004	2,264.57000	2.26457	1,950.036	19.80	0.97	0.00	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,900.74120		1.90074	2,215.06690	2.21507	1,900.741	19.56	0.97	0.00	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,754.40660		1.75441	2,066.79420	2.06679	1,754.407	19.13	0.96	0.00	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,612.35180		1.61235	1,918.95240	1.91895	1,612.352	19.27	0.95	0.00	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	1,083.90600		1.08391	1,356.45860	1.35646	1,083.906	19.84	0.84	0.00	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			17.84130		17.84130	18.16260	18.16260		20.60	0.00	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			17.85000		17.85000	18.17080	18.17080		20.63	0.00	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			17.88110		17.88110	18.20110	18.20110		20.31	0.00	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			17.90240		17.90240	18.22150	18.22150		20.08	0.00	0.00	0.00	0	25.00
€ / R	On 29/04/2016	Any day expiry			17.91880		17.91880	18.23700	18.23700		20.06	0.00	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			17.93670		17.93670	18.25540	18.25540		19.88	0.00	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.95820		17.95820	18.27730	18.27730		19.89	0.00	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			18.25300		18.25300	18.57820	18.57820		20.11	0.00	0.00	6,790,116.00	372	41,232.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	15.67980		0.01568	13.85260	0.01385	15.680	21.24	0.02	0.00	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,397.43410		2.39743	2,695.73630	2.69574	2,397.434	19.06	0.90	0.00	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			18.67040		18.67040	19.00410	19.00410		20.14	0.00	0.00	0.00	0	9,388.00
€ / R	On 19/12/2016	Foreign Exchange Future			19.08150		19.08150	19.42630	19.42630		20.26	0.00	0.00	0.00	0	5,790.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	311.82900		0.31183	250.84040	0.25084	311.829	18.48	0.17	0.00	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	433.26710		0.43327	357.73370	0.35773	433.267	18.52	0.21	0.00	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	896.23920		0.89624	1,010.41890	1.01042	896.239	21.93	0.37	0.00	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	679.46990		0.67947	766.13040	0.76613	679.470	23.03	0.29	0.00	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			103.96623		103.96623	103.97078	103.97078				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			101.26018		101.26018	101.26489	101.26489				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.19931		100.19931	100.20069	100.20069				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.26308		100.26308	100.26479	100.26479				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.74151		100.74151	100.74392	100.74392				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.24089		100.24089	100.24351	100.24351				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			101.33181		101.33181	101.33563	101.33563				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.88364		100.88364	100.88757	100.88757				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			470.88500		470.88500	468.82500	468.82500				0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future			479.89000		479.89000	477.79700	477.79700				0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			541.97300		541.97300	538.13000	538.13000				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			552.33700		552.33700		548.42800	548.42800			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			490.91300		490.91300		487.24600	487.24600			0.00	0.00	0	515.00
ALBI	On 04/08/2016	Index Future			500.30100		500.30100		496.57000	496.57000			0.00	0.00	0	139.00
ALBI	On 03/11/2016	Index Future			510.23900		510.23900		506.42800	506.42800			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.27350		11.27350		11.36280	11.36280		15.95	0.00	3,945,725.00	350	13,295.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	2.55930		0.00256		1.31020	0.00131	2.559	20.49	0.01	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	888.20000		0.88820		971.01960	0.97102	888.200	17.30	0.94	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	56.28440		0.05628		29.63850	0.02964	56.284	16.24	0.18	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	164.21140		0.16421		178.41150	0.17841	164.211	16.31	0.42	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	160.55390		0.16055		174.22630	0.17423	160.554	16.33	0.41	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	7.61050		0.00761		6.01070	0.00601	7.610	19.43	0.03	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.42170		11.42170		11.51310	11.51310		17.03	0.00	0.00	0	3,067.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.59390		11.59390		11.68810	11.68810		16.44	0.00	0.00	0	750.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.76400		11.76400		11.86170	11.86170		16.48	0.00	0.00	0	69.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.42960		11.42960		11.67160	11.67160		14.34	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.63140		11.63140		11.87840	11.87840		16.23	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			16.32990		16.32990		16.59190	16.59190		21.65	0.00	16,166,601.00	990	6,657.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.68760		16.68760		16.95780	16.95780		21.06	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.41760		2.41760		2.44240	2.44240		22.84	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.43490		2.43490		2.45820	2.45820		21.00	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.39790		2.39790		2.44070	2.44070		20.91	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.44720		2.44720		2.49130	2.49130		22.49	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			128.56515		128.56515		128.94762	128.94762			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 05/05/2016	Bond Future	10.77853		75.62579		10.89030	74.93519			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.86755		77.08769		10.98290	76.38519			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	10.95128		74.81004		11.07061	74.09307			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 05/05/2016	Bond Future	10.91357		79.62650		11.03046	78.81215			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	490.06900		490.06900		486.56100	486.56100			0.00	29,404,140.00	6	483.00
GOVI	On 04/08/2016	GOVI	499.44100		499.44100		495.87200	495.87200			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	509.36100		509.36100		505.71600	505.71600			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	2.04240		2.04240		2.07100	2.07100		18.95	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.07670		2.07670		2.10620	2.10620		19.25	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.11360		2.11360		2.14380	2.14380		19.33	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.14870		2.14870		2.18000	2.18000		19.67	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	123.36859		123.36859		123.41195	123.41195			0.00	5,921,692.32	48	4,467.00
I2025	On 04/08/2016	Bond Future	124.51141		124.51141		124.55813	124.55813			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	102.81909		102.81909		102.85506	102.85506			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 05/05/2016	Bond Future	128.89780		128.89780		128.94271	128.94271			0.00	0.00	0	19,557.00
I2038	On 04/08/2016	Bond Future	129.99152		129.99152		130.03988	130.03988			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/05/2016	Bond Future	128.26246		128.26246		127.19834	127.19834			0.00	0.00	0	12,807.00
I2046	On 04/08/2016	Bond Future	130.75180		130.75180		129.66966	129.66966			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/05/2016	Bond Future	139.76081		139.76081		139.80927	139.80927			0.00	0.00	0	16,456.00
I2050	On 04/08/2016	Bond Future	140.90495		140.90495		140.95770	140.95770			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	237.66600		237.66600		237.81400	237.81400			0.00	0.00	0	975.00
IGOV	On 04/08/2016	Index Future	242.22900		242.22900		242.38400	242.38400			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	247.05900		247.05900		247.21300	247.21300			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
ILBI	On 05/05/2016	Index Future			643.55200		643.55200		644.20000	644.20000			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future			655.52500		655.52500		656.18500	656.18500			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		7.10000	92.90000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future			7.23000		92.77000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future			7.29000		92.71000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.40000		92.60000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future			7.47000		92.53000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.62000		92.38000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.82000		92.18000		7.94000	92.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.98000		92.02000		8.10000	91.90000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			8.12000		91.88000		8.22000	91.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			8.23000		91.77000		8.35000	91.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			8.33000		91.67000		8.44000	91.56000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.15550		0.15550		0.15740	0.15740			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.15450		0.15450		0.15670	0.15670			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.15340		0.15340		0.15570	0.15570			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.07690		0.07690		0.07720	0.07720			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06640		0.06640		0.06740	0.06740			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06260		0.06260		0.06370	0.06370			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			10.57430		10.57430		10.68590	10.68590		13.62	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.70150		10.70150		10.81520	10.81520		14.11	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.85010		10.85010		10.96610	10.96610		15.50	0.00	0.00	0	0.00
PULA / R	On 14/03/2016	Foreign Exchange Future			1.40960		1.40960		1.41260	1.41260			0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.42430		1.42430		1.42730	1.42730			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.44000		1.44000		1.44320	1.44320			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.45420		1.45420		1.45770	1.45770			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.12420		1.12420		1.12810	1.12810			0.00	0.00	0	2.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.12740		1.12740		1.13130	1.13130			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.13140		1.13140		1.13540	1.13540			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.26760		112.23847		9.38926	111.38680		11.76	0.00	0.00	0	57,354.00
R186	On 05/05/2016	Bond Future	8.75	Call	1,105.66000		1.10566		886.74000	0.88674	1,105.660	11.60	0.29	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	4,834.16000		4.83416		5,466.91000	5.46691	4,834.160	11.60	0.71	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	4,319.04000		4.31904		4,919.19000	4.91919	4,319.040	11.63	0.67	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	2,480.67000		2.48067		2,084.93000	2.08493	2,480.670	11.76	0.50	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	1,034.57000		1.03457		1,266.43000	1.26643	1,034.570	12.12	0.25	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	983.70000		0.98370		1,206.94000	1.20694	983.700	12.14	0.25	0.00	0	180.00

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 05/05/2016	Bond Future	9.96	Put	872.88000		0.87288	1,076.75000	1.07675	872.880		12.18	0.22	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.32619		109.10323	9.45248	108.23710			11.72	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R197	On 05/05/2016	Bond Future			293.71560		293.71560	294.20349	294.20349				0.00	0.00	0	1,383.00
R197	On 04/08/2016	Bond Future			292.92274		292.92274	293.42606	293.42606				0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R202	On 05/05/2016	Bond Future			241.38066		241.38066	241.96413	241.96413				0.00	0.00	0	43,482.00
R202	On 04/08/2016	Bond Future			242.61617		242.61617	243.21582	243.21582				0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2023	On 05/05/2016	Bond Future			9.13938		94.56058	9.25737	94.00007			9.24	0.00	0.00	0	9,781.00
R2023	On 04/08/2016	Bond Future			9.20344		96.38831	9.32701	95.81871			8.65	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.26229		94.35104	9.39233	93.76948			8.71	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			8.14695		101.36711	8.26439	101.21979			1.98	0.00	0.00	0	53,959.00
R203	On 04/08/2016	Bond Future			8.22882		103.32661	8.37276	103.17832			1.60	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.28446		101.18543	8.47297	101.03341			1.32	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2030	On 05/05/2016	Bond Future			9.69027		89.49087	9.81137	88.67043				0.00	0.00	0	17,216.00
R2030	On 04/08/2016	Bond Future			9.75434		87.21218	9.87942	86.37753				0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			9.80407		88.49714	9.91989	87.66519			16.19	0.00	0.00	0	9,165.00
R2032	On 04/08/2016	Bond Future			9.86604		90.20804	9.98545	89.36162			15.49	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future			9.92043		87.82239	10.04381	86.95863			15.63	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 05/05/2016	Bond Future			9.88594		93.14143	9.99658	92.27354				0.00	0.00	0	4,019.00
R2035	On 04/08/2016	Bond Future			9.94482		94.94172	10.05877	94.05882				0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 05/05/2016	Bond Future			9.96918		89.53457	10.07965	88.67925			17.54	0.00	0.00	0	40,950.00
R2037	On 04/08/2016	Bond Future			10.03288		87.00626	10.14669	86.13602			17.62	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future			10.08461		88.71822	10.20194	87.83012			17.00	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

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
R204	On 05/05/2016	Bond Future		8.56128	101.77662		8.68082	101.50428		3.79	0.00	0.00	0	33,081.00
R204	On 04/08/2016	Bond Future		8.65529	99.70216		8.78808	99.42641		3.47	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		8.72862	101.66329		8.87884	101.38128		3.19	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 05/05/2016	Bond Future		10.04987	93.01868		10.15521	92.15406		18.04	0.00	0.00	0	1,820.00
R2040	On 04/08/2016	Bond Future		10.11450	90.30719		10.22302	89.42750		18.13	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future		10.06817	90.14428		10.18372	89.19486		18.69	0.00	0.00	0	20,898.00
R2044	On 04/08/2016	Bond Future		10.13110	87.50242		10.25011	86.53628		18.80	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		10.18247	89.22419		10.30508	88.23831		18.14	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future		10.04843	89.32713		10.16399	88.35944		19.19	0.00	0.00	0	61,942.00
R2048	On 04/08/2016	Bond Future		10.10524	91.05380		10.22415	90.06895		18.38	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		10.15801	88.40423		10.28054	87.39944		18.63	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future		8.76793	97.60308		8.89502	97.22253		5.35	0.00	0.00	0	41,997.00
R207	On 05/05/2016	Bond Future	7.56	Call	72.76000	0.07276	53.79000	0.05379	72.760	5.16	0.07	0.00	0	43.00
R207	On 04/08/2016	Bond Future		8.85448	95.84494		8.99175	95.45878		5.02	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future		8.93002	92.23669		9.05479	91.77768		7.12	0.00	0.00	0	52,479.00
R208	On 04/08/2016	Bond Future		9.00487	94.01975		9.13723	93.55360		6.56	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future		9.06728	92.46520		9.20867	91.98913		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 05/05/2016	Bond Future		9.83161	69.64051		9.94166	68.92736		18.61	0.00	347,297,223.37	4,987	31,972.00
R209	On 05/05/2016	Bond Future	8.25	Call	101.93000	0.10193	78.35000	0.07835	101.930	18.13	0.04	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	623.41000	0.62341	507.33000	0.50733	623.410	18.13	0.19	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future		9.88614	70.98683		9.99922	70.26119		17.86	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,653.66000	2.65366	2,362.01000	2.36201	2,653.660	17.67	0.44	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,120.03000	6.12003	5,626.45000	5.62645	6,120.030	18.36	0.71	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
R209	On 03/11/2016	Bond Future		9.93376	69.23154		10.05017	68.49111		18.07	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/05/2016	Bond Future		180.36558	180.36558		180.90395	180.90395			0.00	0.00	0	1,178.00
R210	On 04/08/2016	Bond Future		183.86618	183.86618		184.41872	184.41872			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 05/05/2016	Bond Future		137.19049	137.19049		137.17677	137.17677			0.00	0.00	0	2.00
R211	On 04/08/2016	Bond Future		138.11579	138.11579		138.10465	138.10465			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/05/2016	Bond Future		142.60582	142.60582		142.65662	142.65662			0.00	14,403,187.82	101	3,799.00
R212	On 04/08/2016	Bond Future		143.46666	143.46666		143.52136	143.52136			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 05/05/2016	Bond Future		9.70844	80.29964		9.82929	79.51110		16.06	0.00	0.00	0	47,721.00
R213	On 04/08/2016	Bond Future		9.76422	81.85172		9.88872	81.04946		15.37	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future		9.81573	79.90922		9.94427	79.09056		15.50	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/05/2016	Bond Future		9.93999	69.75827		10.05526	68.99037		19.34	0.00	0.00	0	31,269.00
R214	On 04/08/2016	Bond Future		9.99301	71.10663		10.11144	70.32521		18.54	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	614.09000	0.61409	516.59000	0.51659	614.090	18.06	0.14	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,762.50000	1.76250	1,533.81000	1.53381	1,762.500	18.20	0.32	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,733.25000	4.73325	4,282.18000	4.28218	4,733.250	18.80	0.61	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,817.06000	8.81706	8,190.81000	8.19081	8,817.060	19.42	0.83	0.00	0	6,300.00
R214	On 03/11/2016	Bond Future		10.04203	69.20658		10.16392	68.40921		18.80	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		28,289.94000	28,289.94000		28,682.22000	28,682.22000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future		11.40810	11.40810		11.53210	11.53210		17.29	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		11.58430	11.58430		11.70800	11.70800		17.36	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
TRY / R	On 14/03/2016		Foreign Exchange Future		5.39620	5.39620	5.44240	5.44240		12.92	0.00	0.00	0	0.00
TRY / R	On 13/06/2016		Foreign Exchange Future		5.35060	5.35060	5.40360	5.40360		16.61	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016		Foreign Exchange Future		1.36350	1.36350	1.38050	1.38050			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016		Foreign Exchange Future		1.28150	1.28150	1.29960	1.29960			0.00	0.00	0	0.00
Total for Derivatives :												2,096,420,326.41	114,977	4694639.00
Grand Total:												2,096,420,326.41	114,977	4694639.00