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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 15/02/2016

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	
<b>Derivatives</b>														
\$ / R	On 15/02/2016	Any day expiry	15.82900	15.82900		15.90550	15.90550		24.00	0.00	82,010,010.00	5,182	0.00	
\$ / R	On 16/02/2016	Any day expiry	15.83200	15.83200		15.90550	15.90550		24.05	0.00	0.00	0	924.00	
\$ / R	On 17/02/2016	Any day expiry	15.83200	15.83200		15.90550	15.90550		23.08	0.00	0.00	0	0.00	
\$ / R	On 19/02/2016	Any day expiry	15.83500	15.83500		15.90850	15.90850		22.56	0.00	0.00	0	0.00	
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	1,905.19040	1.90519	1,978.86620	1.97887	1,905.190	39.99	1.00	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	0.38250	0.00038	0.99850	0.00100	0.383	34.50	0.00	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	931.60260	0.93160	1,003.10290	1.00310	931.603	31.35	0.97	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	15.87	Call	133.88940	0.13389	201.78120	0.20178	133.889	22.77	0.47	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry	15.85270	15.85270		15.92620	15.92620		20.85	0.00	0.00	0	0.00	
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.02160	0.00002	0.00000	0.00000	0.022	47.44	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	0.26650	0.00027	0.33150	0.00033	0.266	32.03	0.00	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	1,020.15770	1.02016	1,096.94490	1.09694	1,020.158	21.87	0.97	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	336.40420	0.33640	404.73900	0.40474	336.404	20.53	0.66	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry	15.85570	15.85570		15.92920	15.92920		20.89	0.00	189,780.00	12	392.00	
\$ / R	On 29/02/2016	Any day expiry	15.86460	15.86460		15.93810	15.93810		20.16	0.00	0.00	0	306.00	
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	1.61990	0.00162	0.81460	0.00081	1.620	26.83	0.01	0.00	0	100.00

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 29/02/2016	Any day expiry	14.60	Call	1,273.02370	1.27302	1,348.26740	1.34827	1,273.024	22.85	0.97	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	16.16	Call	138.92080	0.13892	181.41770	0.18142	138.921	20.82	0.33	0.00	0	5,000.00
\$ / R	On 01/03/2016	Any day expiry			15.86760	15.86760	15.94110	15.94110		20.24	0.00	0.00	0	0.00
\$ / R	On 01/03/2016	Any day expiry	16.26	Call	121.49590	0.12150	159.54630	0.15955	121.496	21.11	0.29	0.00	0	2,500.00
\$ / R	On 02/03/2016	Any day expiry			15.87050	15.87050	15.94410	15.94410		20.30	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	1,281.78340	1.28178	1,355.61120	1.35561	1,281.783	22.61	0.96	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	1,272.02250	1.27202	1,345.87640	1.34588	1,272.023	22.54	0.96	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	1,262.26690	1.26227	1,336.14730	1.33615	1,262.267	22.48	0.96	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	15.50	Call	488.28560	0.48829	554.82390	0.55482	488.286	20.04	0.72	0.00	0	30,000.00
\$ / R	On 07/03/2016	Any day expiry			15.88540	15.88540	15.95890	15.95890		20.05	0.00	0.00	0	301.00
\$ / R	On 11/03/2016	Any day expiry			15.89730	15.89730	15.97080	15.97080		20.24	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			15.90630	15.90630	15.97980	15.97980		19.95	0.00	270,025,348.80	16,976	930,091.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.02230	0.00002	0.02820	0.00003	0.022	30.66	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.02500	0.00003	0.03150	0.00003	0.025	30.47	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.03890	0.00004	0.04860	0.00005	0.039	29.70	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.04150	0.00004	0.05180	0.00005	0.042	29.58	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.04950	0.00005	0.06160	0.00006	0.050	29.28	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.05410	0.00005	0.06710	0.00007	0.054	29.12	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.06040	0.00006	0.07470	0.00007	0.060	28.93	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.07680	0.00008	0.09460	0.00009	0.077	28.51	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.10660	0.00011	0.13030	0.00013	0.107	27.93	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	3,356.50040	3.35650	3,430.04130	3.43004	3,356.500	26.81	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.29870	0.00030	0.36070	0.00036	0.299	26.05	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	3,106.63360	3.10663	3,180.20110	3.18020	3,106.634	25.78	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	0.44040	0.00044	0.51800	0.00052	0.440	25.09	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	0.58280	0.00058	0.67060	0.00067	0.583	24.41	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,707.00340	2.70700	2,780.59780	2.78060	2,707.003	23.95	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	0.78790	0.00079	0.88600	0.00089	0.788	23.68	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,407.54690	2.40755	2,481.15440	2.48115	2,407.547	22.58	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,357.67350	2.35767	2,431.28140	2.43128	2,357.674	22.35	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	2.03040	0.00203	2.12840	0.00213	2.030	21.44	0.01	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,148.37090	2.14837	2,221.96770	2.22197	2,148.371	21.39	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,969.26250	1.96926	2,042.82390	2.04282	1,969.263	20.57	0.99	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	3.02260	0.00302	3.08100	0.00308	3.023	20.52	0.01	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,909.64250	1.90964	1,983.18360	1.98318	1,909.643	20.30	0.99	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,810.39340	1.81039	1,883.88740	1.88389	1,810.393	19.84	0.99	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	5.02310	0.00502	4.94830	0.00495	5.023	19.38	0.02	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,701.42750	1.70143	1,774.84430	1.77484	1,701.428	19.34	0.98	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	5.68470	0.00568	5.55530	0.00556	5.685	19.11	0.02	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,602.70570	1.60271	1,675.92180	1.67592	1,602.706	18.93	0.98	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,418.86110	1.41886	1,491.09090	1.49109	1,418.861	18.98	0.96	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	12.56110	0.01256	11.29090	0.01129	12.561	18.98	0.04	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,333.19760	1.33320	1,405.05360	1.40505	1,333.198	19.00	0.95	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,230.13190	1.23013	1,301.41190	1.30141	1,230.132	19.03	0.94	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	23.83190	0.02383	21.61190	0.02161	23.832	19.03	0.06	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,183.98140	1.18398	1,254.95010	1.25495	1,183.981	19.05	0.93	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	32.02490	0.03202	29.14790	0.02915	32.025	19.06	0.08	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	53.81130	0.05381	49.26250	0.04926	53.811	19.11	0.13	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	55.21910	0.05522	50.56480	0.05056	55.219	19.12	0.13	0.00	0	41,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	56.65570	0.05666	51.89490	0.05189	56.656	19.12	0.13	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	61.14320	0.06114	56.04890	0.05605	61.143	19.13	0.14	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	797.06120	0.79706	862.96520	0.86297	797.061	19.24	0.81	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	743.15780	0.74316	807.95480	0.80795	743.158	19.31	0.79	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	157.40710	0.15741	145.40110	0.14540	157.407	19.49	0.29	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	560.67420	0.56067	620.49160	0.62049	560.674	19.57	0.68	0.00	0	17,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	547.86650	0.54787	607.24460	0.60724	547.867	19.59	0.67	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	541.53000	0.54153	600.68730	0.60069	541.530	19.60	0.67	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	535.23910	0.53524	594.17210	0.59417	535.239	19.61	0.66	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	522.79620	0.52280	581.27500	0.58127	522.796	19.63	0.65	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	516.64270	0.51664	574.89340	0.57489	516.643	19.64	0.65	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.70	Put	251.35230	0.25135	233.71370	0.23371	251.352	19.74	0.40	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	429.89820	0.42990	484.50400	0.48450	429.898	19.79	0.58	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	377.87530	0.37788	429.85750	0.42986	377.875	19.89	0.54	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	321.57530	0.32158	300.05750	0.30006	321.575	19.89	0.46	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	310.63030	0.31063	357.24380	0.35724	310.630	20.17	0.47	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	404.33030	0.40433	377.44380	0.37744	404.330	20.17	0.53	0.00	0	502.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	237.51170	0.23751	278.03300	0.27803	237.512	20.62	0.39	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	195.54990	0.19555	231.90330	0.23190	195.550	20.94	0.33	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	711.00250	0.71100	670.69930	0.67070	711.003	21.19	0.71	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	155.71550	0.15572	187.52050	0.18752	155.715	21.30	0.28	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	144.85970	0.14486	175.30510	0.17531	144.860	21.41	0.26	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	107.94090	0.10794	133.37350	0.13337	107.941	21.86	0.21	0.00	0	35,701.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	951.64090	0.95164	903.57350	0.90357	951.641	21.86	0.79	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	1,036.54380	1.03654	986.03970	0.98604	1,036.544	22.07	0.82	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	1,079.75910	1.07976	1,028.09880	1.02810	1,079.759	22.18	0.83	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Call	73.87080	0.07387	93.52580	0.09353	73.871	22.39	0.15	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	1,167.57080	1.16757	1,113.72580	1.11373	1,167.571	22.39	0.85	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	55.96530	0.05597	72.11410	0.07211	55.965	22.77	0.12	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	39.11650	0.03912	51.54490	0.05154	39.117	23.26	0.09	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	9.29830	0.00930	13.62770	0.01363	9.298	24.48	0.02	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			15.90930	15.90930	15.98270	15.98270		19.99	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			15.91220	15.91220	15.98570	15.98570		20.05	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	1.19730	0.00120	1.36800	0.00137	1.197	23.19	0.00	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,304.14500	1.30415	1,374.85320	1.37485	1,304.145	18.97	0.94	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			15.93320	15.93320	16.00700	16.00700		20.02	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	4.91200	0.00491	5.08920	0.00509	4.912	21.81	0.01	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,037.37150	1.03737	1,104.75330	1.10475	1,037.371	19.07	0.85	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			15.95120	15.95120	16.02540	16.02540		19.85	0.00	0.00	0	140.00

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 29/03/2016	Any day expiry	11.80	Put	0.16730	0.00017	0.19250	0.00019	0.167	26.71	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	5.14430	0.00514	5.65060	0.00565	5.144	21.93	0.01	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	849.95570	0.84996	912.42370	0.91242	849.956	19.05	0.76	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	429.65530	0.42966	478.63250	0.47863	429.655	19.87	0.51	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry			15.95720	15.95720	16.03150	16.03150		19.92	0.00	0.00	0	359.00
\$ / R	On 04/04/2016	Any day expiry			15.96920	15.96920	16.04370	16.04370		19.82	0.00	0.00	0	140.00
\$ / R	On 05/04/2016	Any day expiry			15.97220	15.97220	16.04680	16.04680		19.86	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	517.38010	0.51738	568.36740	0.56837	517.380	19.76	0.55	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			15.97520	15.97520	16.04980	16.04980		19.97	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry			15.97820	15.97820	16.05290	16.05290		20.00	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	380.03560	0.38004	421.89970	0.42190	380.036	20.45	0.43	0.00	0	5,000.00
\$ / R	On 11/04/2016	Any day expiry			15.99020	15.99020	16.06510	16.06510		19.91	0.00	0.00	0	100.00
\$ / R	On 15/04/2016	Any day expiry			16.00220	16.00220	16.07730	16.07730		20.01	0.00	255,592.00	16	2,007.00
\$ / R	On 18/04/2016	Any day expiry			16.01120	16.01120	16.08650	16.08650		19.91	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	25.00480	0.02500	24.46160	0.02446	25.005	19.82	0.04	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	849.98150	0.84998	908.49390	0.90849	849.981	19.19	0.70	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	210.27670	0.21028	236.84790	0.23685	210.277	21.96	0.25	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			16.01730	16.01730	16.09240	16.09240		19.97	0.00	0.00	0	700.00
\$ / R	On 25/04/2016	Any day expiry			16.03230	16.03230	16.10720	16.10720		19.98	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	301.29320	0.30129	332.44450	0.33244	301.293	21.39	0.32	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			16.03530	16.03530	16.11010	16.11010		20.01	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	1.36140	0.00136	1.55190	0.00155	1.361	25.26	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	15.71780	0.01572	15.66150	0.01566	15.718	20.77	0.03	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	751.96850	0.75197	804.70300	0.80470	751.969	19.51	0.62	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	462.88780	0.46289	503.25070	0.50325	462.888	20.45	0.45	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	337.40040	0.33740	370.53340	0.37053	337.400	21.19	0.35	0.00	0	10,000.00
\$ / R	On 29/04/2016	Any day expiry			16.04440	16.04440	16.11900	16.11900		20.04	0.00	0.00	0	500.00
\$ / R	On 04/05/2016	Any day expiry			16.05940	16.05940	16.13380	16.13380		20.04	0.00	0.00	0	370.00
\$ / R	On 10/05/2016	Any day expiry			16.07750	16.07750	16.15150	16.15150		20.01	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	63.40420	0.06340	60.03770	0.06004	63.404	18.94	0.09	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	911.66450	0.91166	964.69550	0.96470	911.664	19.24	0.67	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			16.08650	16.08650	16.16030	16.16030		20.06	0.00	0.00	0	50.00
\$ / R	On 17/05/2016	Any day expiry			16.09860	16.09860	16.17220	16.17220		20.01	0.00	0.00	0	100.00
\$ / R	On 27/05/2016	Any day expiry			16.12950	16.12950	16.20320	16.20320		20.12	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	3.71280	0.00371	4.20330	0.00420	3.713	23.85	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	25.89560	0.02590	25.58720	0.02559	25.896	19.48	0.04	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	683.05640	0.68306	727.22600	0.72723	683.056	20.10	0.52	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	477.94870	0.47795	512.84700	0.51285	477.949	21.04	0.40	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			16.14190	16.14190	16.21560	16.21560		20.05	0.00	0.00	0	338.00
\$ / R	On 06/06/2016	Any day expiry			16.16050	16.16050	16.23420	16.23420		20.03	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	5.97870	0.00598	6.55090	0.00655	5.979	21.93	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	1,081.14010	1.08114	1,135.04650	1.13505	1,081.140	19.09	0.68	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			16.16670	16.16670	16.24040	16.24040		20.06	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	138.22610	0.13823	130.60450	0.13060	138.226	18.61	0.15	0.00	0	8,219.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	906.80870	0.90681	956.57570	0.95658	906.809	19.57	0.61	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			16.16980	16.16980	16.24350	16.24350		20.07	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			16.18210	16.18210	16.25600	16.25600		20.09	0.00	99,212,455.10	6,131	176,590.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	6.45620	0.00646	6.87900	0.00688	6.456	21.80	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	11.06850	0.01107	11.72940	0.01173	11.068	19.11	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	12.52180	0.01252	12.52270	0.01252	12.522	18.96	0.02	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	18.03840	0.01804	17.82820	0.01783	18.038	18.91	0.03	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,712.21990	2.71222	2,785.33730	2.78534	2,712.220	18.84	0.96	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	30.11990	0.03012	29.33730	0.02934	30.120	18.84	0.04	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	31.63420	0.03163	30.77360	0.03077	31.634	18.83	0.04	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	91.80940	0.09181	87.38630	0.08739	91.809	18.65	0.11	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	126.85360	0.12685	120.23650	0.12024	126.854	18.59	0.14	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	197.32110	0.19732	186.37250	0.18637	197.321	18.70	0.20	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,469.29750	1.46930	1,531.45560	1.53146	1,469.298	18.75	0.79	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	227.63840	0.22764	215.49190	0.21549	227.638	18.77	0.22	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,417.79310	1.41779	1,479.23510	1.47924	1,417.793	18.79	0.78	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	868.74570	0.86875	917.66690	0.91767	868.746	19.69	0.58	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	638.72960	0.63873	612.38740	0.61239	638.730	19.82	0.44	0.00	0	25,705.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	775.20170	0.77520	821.39890	0.82140	775.202	19.96	0.54	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.17	Put	732.49220	0.73249	703.84190	0.70384	732.492	20.05	0.47	0.00	0	20,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	719.46370	0.71946	763.64950	0.76365	719.464	20.14	0.51	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	785.22280	0.78522	754.92000	0.75492	785.223	20.19	0.49	0.00	0	15,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	934.80380	0.93480	901.05600	0.90106	934.804	20.57	0.54	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	606.40920	0.60641	646.14190	0.64614	606.409	20.62	0.45	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,034.04500	1.03404	998.21210	0.99821	1,034.045	20.81	0.57	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.92	Put	1,222.84590	1.22285	1,183.42570	1.18343	1,222.846	21.25	0.62	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	482.17430	0.48217	516.52500	0.51653	482.174	21.26	0.38	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	476.67550	0.47668	510.76920	0.51077	476.676	21.29	0.37	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	447.79320	0.44779	480.30650	0.48031	447.793	21.48	0.36	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	264.69850	0.26470	287.47460	0.28747	264.698	23.02	0.23	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	254.33470	0.25433	276.41340	0.27641	254.335	23.12	0.22	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	240.27350	0.24027	261.38300	0.26138	240.273	23.26	0.21	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	188.68730	0.18869	206.06700	0.20607	188.687	23.87	0.17	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry			16.21620	16.21620	16.29010	16.29010		20.11	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	302.38650	0.30239	288.70280	0.28870	302.387	18.90	0.26	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	618.18190	0.61818	657.68740	0.65769	618.182	20.79	0.44	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			16.22850	16.22850	16.30250	16.30250		20.14	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	5.93180	0.00593	6.13430	0.00613	5.932	22.39	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	33.26110	0.03326	31.78200	0.03178	33.261	18.33	0.04	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	640.92390	0.64092	681.14400	0.68114	640.924	20.72	0.45	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	512.97850	0.51298	547.82630	0.54783	512.978	21.37	0.38	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			16.31520	16.31520	16.38940	16.38940		20.15	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,049.54080	1.04954	1,018.96140	1.01896	1,049.541	20.59	0.52	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	370.15760	0.37016	397.23630	0.39724	370.158	23.00	0.26	0.00	0	7,229.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 27/07/2016	Any day expiry										
					16.31820	16.31820	16.39250	16.39250		20.16	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	7.92120	0.00792	8.14440	0.00814	7.921	21.38	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	38.73700	0.03874	35.77730	0.03578	38.737	17.54	0.05	0.00	0	150.00
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	600.97870	0.60098	638.52410	0.63852	600.979	21.38	0.39	0.00	0	250.00
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	520.08190	0.52008	553.81100	0.55381	520.082	21.89	0.35	0.00	0	150.00
\$ / R			On 11/08/2016	Any day expiry	16.36470	16.36470	16.43900	16.43900		20.19	0.00	0.00	0	0.00
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	14.61750	0.01462	14.16200	0.01416	14.618	17.99	0.02	0.00	0	2,000.00
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	1,332.88620	1.33289	1,391.88350	1.39188	1,332.886	19.02	0.68	0.00	0	2,000.00
\$ / R			On 15/08/2016	Any day expiry	16.37700	16.37700	16.45150	16.45150		20.16	0.00	0.00	0	105.00
\$ / R			On 26/08/2016	Any day expiry	16.41240	16.41240	16.48710	16.48710		20.26	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	10.86460	0.01086	10.84940	0.01085	10.865	20.81	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	42.51550	0.04252	35.84460	0.03584	42.516	16.82	0.05	0.00	0	150.00
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	568.16590	0.56817	602.01200	0.60201	568.166	22.13	0.35	0.00	0	250.00
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	519.15700	0.51916	550.86250	0.55086	519.157	22.48	0.32	0.00	0	150.00
\$ / R			On 06/09/2016	Any day expiry	16.44810	16.44810	16.52310	16.52310		20.27	0.00	0.00	0	0.00
\$ / R			On 08/09/2016	Any day expiry	16.45460	16.45460	16.52970	16.52970		20.28	0.00	0.00	0	0.00
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	69.38230	0.06938	65.03280	0.06503	69.382	16.84	0.07	0.00	0	48,990.00
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	713.18740	0.71319	751.85530	0.75186	713.187	21.45	0.41	0.00	0	48,990.00
\$ / R			On 09/09/2016	Any day expiry	16.45780	16.45780	16.53300	16.53300		20.29	0.00	0.00	0	0.00
\$ / R			On 13/09/2016	Any day expiry	16.47080	16.47080	16.54610	16.54610		20.27	0.00	0.00	0	0.00
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	325.78000	0.32578	313.99320	0.31399	325.780	18.63	0.23	0.00	0	1,000.00
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	431.26630	0.43127	458.27380	0.45827	431.266	23.36	0.26	0.00	0	1,000.00
\$ / R			On 15/09/2016	Any day expiry	16.47730	16.47730	16.55260	16.55260		20.34	0.00	0.00	0	259.00
\$ / R			On 19/09/2016	Foreign Exchange Future	16.49020	16.49020	16.56570	16.56570		20.32	0.00	11,246,316.40	682	135,199.00
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	26.65360	0.02665	25.60860	0.02561	26.654	15.92	0.03	0.00	0	405.00
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	204.31610	0.20432	195.11400	0.19511	204.316	17.98	0.16	0.00	0	17,500.00
\$ / R	17.50	Call	On 19/09/2016	Foreign Exchange Future	698.55130	0.69855	735.47710	0.73548	698.551	21.70	0.39	0.00	0	405.00
\$ / R	17.70	Call	On 19/09/2016	Foreign Exchange Future	648.81840	0.64882	683.85040	0.68385	648.818	21.99	0.37	0.00	0	10,000.00
\$ / R	19.55	Call	On 19/09/2016	Foreign Exchange Future	333.77840	0.33378	355.40020	0.35540	333.778	24.35	0.21	0.00	0	17,500.00
\$ / R			On 28/09/2016	Any day expiry	16.51940	16.51940	16.59520	16.59520		20.33	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	14.27770	0.01428	14.33730	0.01434	14.278	20.33	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 28/09/2016	Any day expiry	48.76720	0.04877	47.51960	0.04752	48.767	16.41	0.05	0.00	0	150.00
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	560.19730	0.56020	591.95820	0.59196	560.197	22.73	0.32	0.00	0	250.00
\$ / R	18.41	Call	On 28/09/2016	Any day expiry	528.92440	0.52892	559.29140	0.55929	528.924	22.93	0.30	0.00	0	150.00
\$ / R			On 26/10/2016	Any day expiry	16.61020	16.61020	16.68680	16.68680		20.41	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	16.61610	0.01662	16.03970	0.01604	16.616	19.88	0.02	0.00	0	250.00
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	59.79540	0.05980	55.85720	0.05586	59.795	16.52	0.06	0.00	0	150.00
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	547.40940	0.54741	576.06380	0.57606	547.409	23.23	0.30	0.00	0	250.00
\$ / R	18.85	Call	On 26/10/2016	Any day expiry	533.56970	0.53357	561.59330	0.56159	533.570	23.33	0.29	0.00	0	150.00
\$ / R			On 28/11/2016	Any day expiry	16.71840	16.71840	16.79640	16.79640		20.48	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	17.92250	0.01792	17.47950	0.01748	17.923	19.21	0.02	0.00	0	250.00
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	67.56170	0.06756	64.53070	0.06453	67.562	16.36	0.06	0.00	0	150.00
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	538.24200	0.53824	564.26980	0.56427	538.242	23.83	0.27	0.00	0	400.00
\$ / R			On 14/12/2016	Any day expiry	16.77200	16.77200	16.85110	16.85110		20.51	0.00	0.00	0	251.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future			16.78870		16.78870		16.86810	16.86810		20.56	0.00	0.00	0	14,703.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	18.96650		0.01897		18.74140	0.01874	18.967	18.89	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	38.70760		0.03871		37.00170	0.03700	38.708	15.34	0.04	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	49.80820		0.04981		45.66340	0.04566	49.808	15.60	0.05	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	65.30220		0.06530		60.24970	0.06025	65.302	15.89	0.06	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	389.25280		0.38925		375.53580	0.37554	389.253	18.61	0.22	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	410.64130		0.41064		396.35810	0.39636	410.641	18.65	0.23	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	416.88650		0.41689		402.43780	0.40244	416.887	18.66	0.23	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	482.62930		0.48263		466.51670	0.46652	482.629	18.79	0.25	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,943.11460		1.94311	2,004.67210	2.00467	1,943.115	18.92	0.72	0.00	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	592.58260		0.59258		573.85790	0.57386	592.583	18.98	0.29	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	719.98680		0.71999		698.42220	0.69842	719.987	19.24	0.33	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	817.83730		0.81784		794.26220	0.79426	817.837	19.51	0.36	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	921.93100		0.92193		896.35240	0.89635	921.931	19.77	0.39	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,071.94250		1.07194	1,043.67730	1.04368	1,071.943	20.13	0.42	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,106.70180		1.10670	1,077.84420	1.07784	1,106.702	20.20	0.43	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,201.81950		1.20182	1,171.40220	1.17140	1,201.819	20.42	0.45	0.00	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	1,244.51890		1.24452	1,213.42280	1.21342	1,244.519	20.51	0.46	0.00	0.00	0	15,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.51	Put	1,735.57830		1.73558	1,697.52910	1.69753	1,735.578	21.43	0.55	0.00	0.00	0	7,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	773.86570		0.77387	807.49190	0.80749	773.866	22.61	0.36	0.00	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	685.50030		0.68550	715.90980	0.71591	685.500	23.15	0.33	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	669.05740		0.66906	698.85250	0.69885	669.057	23.27	0.32	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	665.47320		0.66547	695.13040	0.69513	665.473	23.29	0.32	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	639.38490		0.63938	668.04790	0.66805	639.385	23.48	0.31	0.00	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	622.74630		0.62275	650.75880	0.65076	622.746	23.60	0.30	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	554.67800		0.55468	579.97960	0.57998	554.678	24.15	0.27	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	547.75520		0.54776	572.77120	0.57277	547.755	24.22	0.27	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	539.86940		0.53987	564.28720	0.56429	539.869	24.30	0.26	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	525.28390		0.52528	547.90280	0.54790	525.284	24.55	0.26	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	512.41420		0.51241	534.40530	0.53441	512.414	24.78	0.25	0.00	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	504.80320		0.50480	526.41820	0.52642	504.803	24.92	0.25	0.00	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	492.01640		0.49202	512.99290	0.51299	492.016	25.17	0.24	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	444.13940		0.44414	462.66880	0.46267	444.139	26.24	0.22	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	437.13220		0.43713	455.29500	0.45529	437.132	26.42	0.21	0.00	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	417.56630		0.41757	434.68750	0.43469	417.566	26.95	0.20	0.00	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			17.04430		17.04430	17.12710	17.12710			20.83	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,282.40180		1.28240	1,250.55580	1.25056	1,282.402	20.43	0.43	0.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	577.40860		0.57741	591.01120	0.59101	577.409	26.23	0.24	0.00	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.26740		17.26740	17.34750	17.34750			21.25	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.90630		15.90630	15.97980	15.97980			19.95	0.00	874,846.50	55	1,137.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			16.18210		16.18210	16.25600	16.25600			20.09	0.00	97,092.60	6	217.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.49020		16.49020	16.56570	16.56570			20.32	0.00	0.00	0	122.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.78870		16.78870	16.86810	16.86810			20.56	0.00	0.00	0	20.00

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 26/02/2016	Any day expiry		22.95440	22.95440		23.03370	23.03370		22.84	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry		22.96730	22.96730		23.04660	23.04660		21.92	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry		22.99750	22.99750		23.07680	23.07680		21.55	0.00	0.00	0	115.00
£ / R	On 14/03/2016	Foreign Exchange Future		23.02780	23.02780		23.10720	23.10720		21.37	0.00	4,375,282.00	190	38,692.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	17.03730	0.01704	18.40140	0.01840	17.037	20.68	0.03	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	160.08630	0.16009	148.51130	0.14851	160.086	20.30	0.21	0.00	0	6,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	612.44920	0.61245	577.26280	0.57726	612.449	21.53	0.52	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	242.01420	0.24201	270.32710	0.27033	242.014	22.83	0.28	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	61.69850	0.06170	73.83560	0.07384	61.699	24.49	0.09	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry		23.16960	23.16960		23.25100	23.25100		21.38	0.00	0.00	0	121.00
£ / R	On 13/06/2016	Foreign Exchange Future		23.43580	23.43580		23.51580	23.51580		21.15	0.00	0.00	0	4,021.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	812.86930	0.81287	844.55780	0.84456	812.869	22.01	0.41	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	350.62000	0.35062	367.24390	0.36724	350.620	24.16	0.21	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry		23.84610	23.84610		23.92690	23.92690		20.88	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	373.00440	0.37300	359.56930	0.35957	373.004	19.08	0.19	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	870.04960	0.87005	895.48130	0.89548	870.050	22.68	0.35	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		23.89980	23.89980		23.98100	23.98100		20.79	0.00	0.00	0	900.00
£ / R	On 19/12/2016	Foreign Exchange Future		24.35040	24.35040		24.43650	24.43650		20.42	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	106.05910	0.10606	104.55450	0.10455	106.059	19.92	0.05	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,084.40680	1.08441	1,048.96230	1.04896	1,084.407	19.27	0.34	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	1,065.79050	1.06579	1,087.96600	1.08797	1,065.791	22.54	0.35	0.00	0	783.00
¥ / R	On 14/03/2016	Foreign Exchange Future		0.13919	0.13919		0.14198	0.14198		23.18	0.00	125,825.95	904	5,671.00
¥ / R	On 13/06/2016	Foreign Exchange Future		0.14204	0.14204		0.14489	0.14489		21.46	0.00	0.00	0	5,492.00
¥ / R	On 19/09/2016	Foreign Exchange Future		0.14527	0.14527		0.14817	0.14817		21.10	0.00	0.00	0	947.00
€ / R	On 19/02/2016	Any day expiry		17.66000	17.66000		17.91700	17.91700		24.62	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	0.36060	0.00036	0.22260	0.00022	0.361	44.48	0.00	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	1,601.53300	1.60153	1,858.24890	1.85825	1,601.533	37.05	0.99	0.00	0	100.00
€ / R	On 24/02/2016	Any day expiry		17.67840	17.67840		17.93560	17.93560		22.43	0.00	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry		17.68250	17.68250		17.93970	17.93970		22.66	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry		17.68900	17.68900		17.94630	17.94630		21.94	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future		17.74730	17.74730		18.00540	18.00540		21.98	0.00	11,180,799.00	630	76,351.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.11900	0.00012	0.08740	0.00009	0.119	32.65	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.16960	0.00017	0.12470	0.00012	0.170	32.32	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	0.73280	0.00073	0.54070	0.00054	0.733	30.90	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	1.07740	0.00108	0.79550	0.00080	1.077	30.51	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	2.38000	0.00238	2.09170	0.00209	2.380	28.01	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,850.63940	2.85064	3,108.24270	3.10824	2,850.639	26.42	0.99	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	3.33940	0.00334	2.84270	0.00284	3.339	26.42	0.01	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	3.57850	0.00358	3.02620	0.00303	3.579	26.10	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	2,383.12580	2.38313	2,640.10080	2.64010	2,383.126	23.93	0.99	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	5.82580	0.00583	4.70080	0.00470	5.826	23.93	0.01	0.00	0	25,000.00



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,809.56780		1.80957	2,064.60750	2.06461	1,809.568		20.86	0.97	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,760.43210		1.76043	2,015.18940	2.01519	1,760.432		20.59	0.97	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,617.66100		1.61766	1,867.20880	1.86721	1,617.661		20.72	0.95	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,477.87020		1.47787	1,722.29560	1.72230	1,477.870		20.85	0.93	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	964.57670		0.96458	1,180.08450	1.18008	964.577		21.35	0.80	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			17.70720		17.70720	17.96500	17.96500			21.53	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			17.71480		17.71480	17.97290	17.97290			21.52	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			17.74320		17.74320	18.00210	18.00210			20.91	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			17.76230		17.76230	18.02150	18.02150			20.73	0.00	0.00	0	25.00
€ / R	On 29/04/2016	Any day expiry			17.77730		17.77730	18.03650	18.03650			20.79	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			17.79460		17.79460	18.05390	18.05390			20.53	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.81590		17.81590	18.07560	18.07560			20.54	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			18.10730		18.10730	18.36990	18.36990			20.68	0.00	0.00	0	42,022.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	15.68010		0.01568	14.84600	0.01485	15.680		21.11	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,273.26400		2.27326	2,510.12780	2.51013	2,273.264		19.73	0.88	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			18.51560		18.51560	18.78210	18.78210			20.60	0.00	0.00	0	9,388.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.91760		18.91760	19.19140	19.19140			20.65	0.00	0.00	0	5,252.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	372.47440		0.37247	327.90000	0.32790	372.474		19.33	0.19	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	499.59290		0.49959	441.56400	0.44156	499.593		19.24	0.23	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	861.71760		0.86172	927.60420	0.92760	861.718		22.50	0.36	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	655.49900		0.65550	700.72580	0.70073	655.499		23.61	0.29	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.72831		102.72831	103.03700	103.03700				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.96616		99.96616	100.29077	100.29077				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.13020		100.13020	100.14235	100.14235				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.15764		100.15764	100.17678	100.17678				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.49879		100.49879	100.53360	100.53360				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.94867		99.94867	99.99601	99.99601				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.62941		100.62941	100.82561	100.82561				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.14812		100.14812	100.35155	100.35155				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			471.91500		471.91500	470.25800	470.25800				0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future			480.92100		480.92100	479.24100	479.24100				0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			544.22300		544.22300	541.12500	541.12500				0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			554.60900		554.60900	551.46200	551.46200				0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			492.89500		492.89500	489.96500	489.96500				0.00	0.00	0	515.00
ALBI	On 04/08/2016	Index Future			502.30100		502.30100	499.32400	499.32400				0.00	0.00	0	139.00

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
ALBI	On 03/11/2016	Index Future			512.25400		512.25400		509.22800	509.22800			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.36860		11.36860		11.28690	11.28690		13.75	0.00	0.00	0	13,303.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	0.51880		0.00052		0.58730	0.00059	0.519	19.52	0.00	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	973.50480		0.97350		892.66970	0.89267	973.505	16.54	0.98	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	19.31190		0.01931		26.16360	0.02616	19.312	14.14	0.09	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	159.22180		0.15922		122.76880	0.12277	159.222	13.87	0.48	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	154.93890		0.15494		119.21660	0.11922	154.939	13.90	0.47	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	4.23590		0.00424		2.92540	0.00293	4.236	17.98	0.02	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.51450		11.51450		11.43140	11.43140		17.18	0.00	0.00	0	3,067.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.68530		11.68530		11.60170	11.60170		16.71	0.00	0.00	0	600.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.85320		11.85320		11.76850	11.76850		16.70	0.00	5,926,600.00	500	69.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.51180		11.51180		11.46880	11.46880		14.47	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.71380		11.71380		11.66990	11.66990		16.85	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			16.11980		16.11980		16.37860	16.37860		22.23	0.00	0.00	0	6,657.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.47590		16.47590		16.74000	16.74000		21.37	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.43960		2.43960		2.44170	2.44170		18.15	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.45720		2.45720		2.45880	2.45880		21.61	0.00	0.00	0	22,550.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.37930		2.37930		2.41400	2.41400		22.10	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.42810		2.42810		2.46330	2.46330		22.95	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			128.92384		128.92384		128.53462	128.53462			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future			10.71358		76.03167		10.80215	75.47903			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future			10.80083		77.49874		10.89222	76.93658			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future			10.88289		75.22581		10.97716	74.65363			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 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	10.85902		80.01160		10.94762	79.38776			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	491.98400		491.98400		489.18300	489.18300			0.00	24,599,200.00	5	484.00
GOVI	On 04/08/2016	GOVI	501.37300		501.37300		498.52800	498.52800			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	511.30800		511.30800		508.41500	508.41500			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	2.04300		2.04300		2.05180	2.05180		19.25	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.07710		2.07710		2.08600	2.08600		19.43	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.11570		2.11570		2.12420	2.12420		19.76	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.15110		2.15110		2.15910	2.15910		20.10	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	123.32329		123.32329		123.33894	123.33894			0.00	0.00	0	4,571.00
I2025	On 04/08/2016	Bond Future	124.46096		124.46096		124.47871	124.47871			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	102.63169		102.63169		103.09326	103.09326			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	128.85091		128.85091		128.86728	128.86728			0.00	0.00	0	19,557.00
I2038	On 04/08/2016	Bond Future	129.93919		129.93919		129.95759	129.95759			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/05/2016	Bond Future	127.38390		127.38390		127.40001	127.40001			0.00	0.00	0	12,914.00
I2046	On 04/08/2016	Bond Future	129.85176		129.85176		129.86987	129.86987			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	138.54353		138.54353		138.56093	138.56093			0.00	0.00	0	16,610.00
I2050	On 04/08/2016	Bond Future	139.65969		139.65969		139.67916	139.67916			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	237.07600		237.07600		237.10400	237.10400			0.00	0.00	0	975.00
IGOV	On 04/08/2016	Index Future	241.61900		241.61900		241.65200	241.65200			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	246.42600		246.42600		246.46400	246.46400			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	642.46400		642.46400		642.24700	642.24700			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	654.41100		654.41100		654.19300	654.19300			0.00	0.00	0	157.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.99000		93.01000		7.01000	92.99000			0.00	0.00	0	2,000.00

Contract Details		Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 16/03/2016			Jibar Tradeable Future	7.06000	92.94000		7.08000	92.92000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016			Jibar Tradeable Future	7.20000	92.80000		7.23000	92.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016			Jibar Tradeable Future	7.25000	92.75000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016			Jibar Tradeable Future	7.35000	92.65000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016			Jibar Tradeable Future	7.40000	92.60000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016			Jibar Tradeable Future	7.55000	92.45000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016			Jibar Tradeable Future	7.74000	92.26000		7.82000	92.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017			Jibar Tradeable Future	7.89000	92.11000		7.98000	92.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017			Jibar Tradeable Future	8.02500	91.97500		8.12000	91.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017			Jibar Tradeable Future	8.13000	91.87000		8.23000	91.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017			Jibar Tradeable Future	8.23000	91.77000		8.33000	91.67000			0.00	0.00	0	0.00
KES / R	On 14/03/2016			Foreign Exchange Future	0.15620	0.15620		0.15620	0.15620			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016			Foreign Exchange Future	0.15520	0.15520		0.15520	0.15520			0.00	0.00	0	0.00
KES / R	On 19/09/2016			Foreign Exchange Future	0.15390	0.15390		0.15390	0.15390			0.00	0.00	0	0.00
NGN / R	On 14/03/2016			Foreign Exchange Future	0.07690	0.07690		0.07730	0.07730			0.00	0.00	0	0.00
NGN / R	On 13/06/2016			Foreign Exchange Future	0.06620	0.06620		0.06650	0.06650			0.00	0.00	0	0.00
NGN / R	On 19/09/2016			Foreign Exchange Future	0.06210	0.06210		0.06240	0.06240			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016			Foreign Exchange Future	10.59450	10.59450		10.56470	10.56470		13.95	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016			Foreign Exchange Future	10.71770	10.71770		10.68740	10.68740		14.46	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016			Foreign Exchange Future	10.86520	10.86520		10.83380	10.83380		15.89	0.00	0.00	0	0.00
PULA / R	On 14/03/2016			Foreign Exchange Future	1.41240	1.41240		1.41660	1.41660			0.00	0.00	0	0.00
PULA / R	On 13/06/2016			Foreign Exchange Future	1.42740	1.42740		1.43150	1.43150			0.00	0.00	0	0.00
PULA / R	On 19/09/2016			Foreign Exchange Future	1.44290	1.44290		1.44700	1.44700			0.00	0.00	0	0.00
PULA / R	On 19/12/2016			Foreign Exchange Future	1.45680	1.45680		1.46110	1.46110			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016			Foreign Exchange Future	1.11570	1.11570		1.12680	1.12680			0.00	0.00	0	2.00
QUANTO € / \$	On 13/06/2016			Foreign Exchange Future	1.11900	1.11900		1.13000	1.13000			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016			Foreign Exchange Future	1.12280	1.12280		1.13380	1.13380			0.00	0.00	0	0.00
R186	On 05/05/2016			Bond Future	9.19829	112.72781		9.29210	112.06622		11.76	0.00	338,183.43	3	58,128.00
R186	On 05/05/2016	8.75	Call	1,186.98000	1.18698		1,031.73000	1.03173	1,186.980	11.60	0.31	0.00	0	180.00	
R186	On 05/05/2016	8.75	Put	4,426.14000	4.42614		4,932.48000	4.93248	4,426.140	11.60	0.69	0.00	0	1,900.00	
R186	On 05/05/2016	8.85	Put	3,927.54000	3.92754		4,408.79000	4.40879	3,927.540	11.63	0.65	0.00	0	5,350.00	
R186	On 05/05/2016	9.25	Call	2,658.64000	2.65864		2,364.83000	2.36483	2,658.640	11.76	0.53	0.00	0	180.00	
R186	On 05/05/2016	9.86	Put	856.07000	0.85607		1,053.92000	1.05392	856.070	12.12	0.23	0.00	0	5,000.00	
R186	On 05/05/2016	9.89	Put	811.17000	0.81117		1,001.82000	1.00182	811.170	12.14	0.22	0.00	0	180.00	
R186	On 05/05/2016	9.96	Put	713.88000	0.71388		888.34000	0.88834	713.880	12.18	0.20	0.00	0	5,000.00	
R186	On 04/08/2016			Bond Future	9.25465	109.59813		9.35201	108.92537		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

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/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	293.60659		293.60659		293.64440	293.64440			0.00	0.00	0	1,426.00
R197	On 04/08/2016	Bond Future	292.80157		292.80157		292.84412	292.84412			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/05/2016	Bond Future	240.13554		240.13554		240.16600	240.16600			0.00	0.00	0	43,502.00
R202	On 04/08/2016	Bond Future	241.33872		241.33872		241.37302	241.37302			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
R203	On 05/05/2016	Bond Future	9.07909		94.84863		9.17413	94.39506		9.24	0.00	0.00	0	9,781.00
R203	On 04/08/2016	Bond Future	9.14085		96.67850		9.24037	96.21762		8.65	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future	9.19745		94.64272		9.30173	94.17418		8.71	0.00	0.00	0	0.00
R203	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	8.09677		101.43015		8.20341	101.29625		1.98	0.00	0.00	0	54,204.00
R203	On 04/08/2016	Bond Future	8.17003		103.38726		8.30094	103.25227		1.60	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future	8.21338		101.24285		8.38218	101.10658		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	9.62118		89.96389		9.71456	89.32542			0.00	0.00	0	17,216.00
R2030	On 04/08/2016	Bond Future	9.68332		87.69118		9.77975	87.04170			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	9.74532		88.92366		9.83348	88.28477		16.19	0.00	0.00	0	9,165.00
R2032	On 04/08/2016	Bond Future	9.80580		90.63967		9.89667	89.98976		15.49	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future	9.85880		88.25862		9.95243	87.59715		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	9.82678		93.61082		9.91524	92.91034			0.00	0.00	0	4,019.00
R2035	On 04/08/2016	Bond Future	9.88421		95.41682		9.97530	94.70424			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	9.91053		89.99418		9.99857	89.30570		17.54	0.00	0.00	0	41,175.00
R2037	On 04/08/2016	Bond Future	9.97277		87.47159		10.06346	86.77106		17.62	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future	10.02320		89.18891		10.11644	88.47584		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
R204	On 05/05/2016	Bond Future	8.49254		101.93365		8.59752	101.69396		3.79	0.00	203,867.30	2	33,079.00
R204	On 04/08/2016	Bond Future	8.58011		99.85871		8.69681	99.61583		3.47	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future	8.64615		101.81855		8.77705	101.57226		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

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/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 05/05/2016	Bond Future			9.99119		93.50637		10.07924	92.77622		18.04	0.00	0.00	0	1,820.00
R2040	On 04/08/2016	Bond Future			10.05435		90.80103		10.14505	90.05808		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			10.01470		90.58976		10.09758	89.90092		18.69	0.00	0.00	0	20,898.00
R2044	On 04/08/2016	Bond Future			10.07634		87.95331		10.16165	87.25262		18.80	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future			10.12658		89.68014		10.21424	88.96685		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			9.99968		89.74121		10.08289	89.03653		19.19	0.00	169,610,886.90	1,890	63,832.00
R2048	On 04/08/2016	Bond Future			10.05541		91.47255		10.14098	90.75566		18.38	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			10.10719		88.82722		10.19512	88.09769		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			8.71156		97.77247		8.80876	97.48062		5.35	0.00	0.00	0	42,144.00
R207	On 05/05/2016	Bond Future	7.56	Call	74.88000		0.07488		61.29000	0.06129	74.880	5.16	0.07	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.79453		96.01419		8.89949	95.71811		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			8.86946		92.46049		8.96518	92.10706		7.12	0.00	92,460.49	1	45,535.00
R208	On 04/08/2016	Bond Future			8.94131		94.24463		9.04284	93.88573		6.56	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.00069		92.69046		9.10861	92.32573		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			9.76815		70.05699		9.85597	69.48166		18.61	0.00	0.00	0	31,955.00
R209	On 05/05/2016	Bond Future	8.25	Call	103.17000		0.10317		89.29000	0.08929	103.170	18.13	0.04	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	655.22000		0.65522		574.19000	0.57419	655.220	18.13	0.20	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.82121		71.40889		9.91143	70.82351		17.86	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,793.36000		2.79336		2,563.07000	2.56307	2,793.360	17.67	0.46	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,381.53000		6.38153		5,986.30000	5.98630	6,381.530	18.36	0.73	0.00	0	6,000.00
R209	On 03/11/2016	Bond Future			9.86746		69.65881		9.96010	69.06292		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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/05/2016	Bond Future	180.86575		180.86575		180.32160	180.32160			0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future	184.36973		184.36973		183.81754	183.81754			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	137.26527		137.26527		137.15526	137.15526			0.00	7,549,589.85	55	57.00
R211	On 04/08/2016	Bond Future	138.18723		138.18723		138.07711	138.07711			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	142.67013		142.67013		142.68852	142.68852			0.00	0.00	0	3,830.00
R212	On 04/08/2016	Bond Future	143.52725		143.52725		143.54807	143.54807			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	9.64942		80.68886		9.73780	80.10702		16.06	0.00	322,755.44	4	47,717.00
R213	On 04/08/2016	Bond Future	9.70376		82.24556		9.79478	81.65371		15.37	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future	9.75392		80.30724		9.84763	79.70492		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	9.88634		70.12064		9.97449	69.52692		19.34	0.00	0.00	0	31,399.00
R214	On 04/08/2016	Bond Future	9.93820		71.47340		10.02873	70.86936		18.54	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	638.10000	0.63810	570.04000	0.57004	638.100	18.06	0.15	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,836.10000	1.83610	1,669.23000	1.66923	1,836.100	18.20	0.33	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,909.76000	4.90976	4,568.98000	4.56898	4,909.760	18.80	0.63	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,087.48000	9.08748	8,607.70000	8.60770	9,087.480	19.42	0.84	0.00	0	6,300.00
R214	On 03/11/2016	Bond Future	9.98614		69.57748		10.07908	68.96255		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	28,275.07000		28,275.07000		28,524.56000	28,524.56000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	11.35680		11.35680		11.42480	11.42480		15.77	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.52830		11.52830		11.59840	11.59840		17.83	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	5.34940		5.34940		5.41970	5.41970		12.33	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.30570		5.30570		5.37620	5.37620		16.67	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.37500		1.37500		1.36850	1.36850			0.00	0.00	0	1.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ZMW / R		On 13/06/2016	Foreign Exchange Future	1.28180	1.28180	1.28740	1.28740			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>688,236,891.76</b>	<b>33,244</b>	<b>4788440.00</b>
<b>Grand Total:</b>											<b>688,236,891.76</b>	<b>33,244</b>	<b>4788440.00</b>