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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/02/2016

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 17/02/2016	Any day expiry		15.63800	15.63800		15.79420	15.79420		25.00	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry		15.64100	15.64100		15.79420	15.79420		22.84	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	1,711.05790	1.71106	1,864.30970	1.86431	1,711.058	46.98	1.00	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	0.21390	0.00021	0.23660	0.00024	0.214	41.17	0.00	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	736.69140	0.73669	889.67070	0.88967	736.691	35.80	0.97	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	15.87	Call	42.25830	0.04226	99.47300	0.09947	42.258	26.81	0.24	0.00	0	1,000.00
\$ / R	On 23/02/2016	Any day expiry		15.64990	15.64990		15.80600	15.80600		19.48	0.00	0.00	0	0.00
\$ / R	On 23/02/2016	Any day expiry	15.82	Call	93.77420	0.09377	166.67920	0.16668	93.774	20.51	0.35	0.00	0	1,000.00
\$ / R	On 24/02/2016	Any day expiry		15.65280	15.65280		15.87000	15.87000		19.60	0.00	0.00	0	0.00
\$ / R	On 24/02/2016	Any day expiry	15.87	Call	87.53840	0.08754	0.00000	0.00000	87.538	20.11	0.32	10,007,622.00	2,000	1,000.00
\$ / R	On 25/02/2016	Any day expiry		15.65570	15.65570		15.81190	15.81190		19.96	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.01400	0.00001	0.01770	0.00002	0.014	49.66	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	0.23730	0.00024	0.22600	0.00023	0.237	32.95	0.00	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	823.04670	0.82305	978.39860	0.97840	823.047	20.55	0.96	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	192.51160	0.19251	296.32760	0.29633	192.512	19.97	0.52	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry		15.65860	15.65860		15.81490	15.81490		20.25	0.00	0.00	0	392.00

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		15.66750	15.66750	15.82380	15.82380		19.76	0.00	0.00	0	306.00
\$ / R	13.92	Put		0.98400	0.00098		1.31570	0.00132	0.984	25.09	0.00	0.00	0	100.00
\$ / R	14.60	Call		1,074.83560	1.07484	1,230.26550	1.23027	1,074.836	21.08	0.97	0.00	0.00	0	100.00
\$ / R	16.16	Call		70.39160	0.07039	113.60950	0.11361	70.392	20.90	0.21	0.00	0.00	0	5,000.00
\$ / R		On 01/03/2016	Any day expiry		15.67050	15.67050	15.82670	15.82670		20.07	0.00	0.00	0	0.00
\$ / R	16.26	Call		62.39910	0.06240	99.12500	0.09912	62.399	21.32	0.18	0.00	0.00	0	2,500.00
\$ / R		On 02/03/2016	Any day expiry		15.67350	15.67350	15.82970	15.82970		20.25	0.00	0.00	0	0.00
\$ / R	14.60	Call		1,085.85830	1.08586	1,239.18580	1.23919	1,085.858	21.60	0.96	0.00	0.00	0	10,000.00
\$ / R	14.61	Call		1,076.15360	1.07615	1,229.39360	1.22939	1,076.154	21.53	0.95	0.00	0.00	0	10,000.00
\$ / R	14.62	Call		1,066.45600	1.06646	1,219.60610	1.21961	1,066.456	21.46	0.95	0.00	0.00	0	10,000.00
\$ / R	15.50	Call		340.95010	0.34095	447.89140	0.44789	340.950	20.08	0.62	0.00	0.00	0	30,000.00
\$ / R	15.86	Call		171.42870	0.17143	0.00000	0.00000	171.429	20.61	0.39	24,900,200.00	4,000	2,000.00	
\$ / R		On 03/03/2016	Any day expiry		15.67640	15.67640	15.83270	15.83270		20.39	0.00	0.00	0	467.00
\$ / R		On 07/03/2016	Any day expiry		15.68830	15.68830	15.84460	15.84460		20.19	0.00	0.00	0	301.00
\$ / R		On 11/03/2016	Any day expiry		15.70020	15.70020	15.85640	15.85640		20.59	0.00	0.00	0	272.00
\$ / R		On 14/03/2016	Foreign Exchange Future		15.70910	15.70910	15.86530	15.86530		20.33	0.00	786,790,273.50	50,085	935,811.00
\$ / R	11.55	Put		0.03040	0.00003	0.02660	0.00003	0.030	31.24	0.00	0.00	0.00	0	42,370.00
\$ / R	11.60	Put		0.03370	0.00003	0.02950	0.00003	0.034	31.02	0.00	0.00	0.00	0	30,000.00
\$ / R	11.80	Put		0.05140	0.00005	0.04450	0.00004	0.051	30.16	0.00	0.00	0.00	0	1,000.00
\$ / R	11.83	Put		0.05470	0.00005	0.04730	0.00005	0.055	30.03	0.00	0.00	0.00	0	1,204.00
\$ / R	11.91	Put		0.06480	0.00006	0.05570	0.00006	0.065	29.69	0.00	0.00	0.00	0	788.00
\$ / R	11.95	Put		0.07040	0.00007	0.06050	0.00006	0.070	29.52	0.00	0.00	0.00	0	1,000.00
\$ / R	12.00	Put		0.07820	0.00008	0.06700	0.00007	0.078	29.30	0.00	0.00	0.00	0	30,000.00
\$ / R	12.11	Put		0.09850	0.00010	0.08390	0.00008	0.098	28.83	0.00	0.00	0.00	0	786.00
\$ / R	12.26	Put		0.13490	0.00013	0.11390	0.00011	0.135	28.18	0.00	0.00	0.00	0	10,000.00
\$ / R	12.55	Call		3,159.34800	3.15935	3,315.50610	3.31551	3,159.348	26.94	1.00	0.00	0.00	0	12,000.00
\$ / R	12.74	Put		0.35490	0.00035	0.30250	0.00030	0.355	26.03	0.00	0.00	0.00	0	10,000.00
\$ / R	12.80	Call		2,909.49780	2.90950	3,065.63930	3.06564	2,909.498	25.74	1.00	0.00	0.00	0	20,000.00
\$ / R	12.95	Put		0.52980	0.00053	0.45290	0.00045	0.530	25.02	0.00	0.00	0.00	0	38,000.00
\$ / R	13.10	Put		0.70780	0.00071	0.60570	0.00061	0.708	24.30	0.00	0.00	0.00	0	35,000.00
\$ / R	13.20	Call		2,509.96000	2.50996	2,666.03630	2.66604	2,509.960	23.83	1.00	0.00	0.00	0	1,000.00
\$ / R	13.26	Put		0.96730	0.00097	0.82820	0.00083	0.967	23.54	0.00	0.00	0.00	0	10,000.00
\$ / R	13.50	Call		2,210.65760	2.21066	2,366.63190	2.36663	2,210.658	22.39	0.99	0.00	0.00	0	1,000.00
\$ / R	13.55	Call		2,160.82230	2.16082	2,316.77190	2.31677	2,160.822	22.15	0.99	0.00	0.00	0	12,000.00
\$ / R	13.75	Put		2.58690	0.00259	2.20300	0.00220	2.587	21.19	0.01	0.00	0.00	0	4,000.00
\$ / R	13.76	Call		1,951.74050	1.95174	2,107.54820	2.10755	1,951.740	21.14	0.99	0.00	0.00	0	10,000.00
\$ / R	13.94	Call		1,772.93540	1.77294	1,928.54990	1.92855	1,772.935	20.28	0.99	0.00	0.00	0	788.00
\$ / R	13.95	Put		3.91660	0.00392	3.31760	0.00332	3.917	20.23	0.01	0.00	0.00	0	32,000.00
\$ / R	14.00	Call		1,713.45030	1.71345	1,868.97890	1.86898	1,713.450	20.00	0.99	0.00	0.00	0	1,750.00
\$ / R	14.10	Call		1,614.47560	1.61448	1,769.82920	1.76983	1,614.476	19.52	0.98	0.00	0.00	0	9,370.00
\$ / R	14.20	Put		7.24080	0.00724	5.58530	0.00559	7.241	19.30	0.02	0.00	0.00	0	800.00
\$ / R	14.21	Call		1,506.61950	1.50662	1,661.00410	1.66100	1,506.620	19.30	0.98	0.00	0.00	0	10,000.00
\$ / R	14.26	Put		9.05540	0.00906	6.41910	0.00642	9.055	19.32	0.03	0.00	0.00	0	402.00
\$ / R	14.31	Call		1,409.95080	1.40995	1,562.91990	1.56292	1,409.951	19.34	0.97	0.00	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	1,229.75410		1.22975	1,379.45360	1.37945	1,229.754	19.42	0.94	0.00	0	1,300.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	20.65410		0.02065	14.15360	0.01415	20.654	19.42	0.06	0.00	0	2,500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,146.47850		1.14648	1,293.94950	1.29395	1,146.479	19.46	0.93	0.00	0	1,204.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,047.01120		1.04701	1,191.04420	1.19104	1,047.011	19.50	0.90	0.00	0	2,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	37.91120		0.03791	25.74420	0.02574	37.911	19.50	0.10	0.00	0	1,600.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,002.76460		1.00276	1,144.95000	1.14495	1,002.765	19.52	0.89	0.00	0	29,370.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	50.08860		0.05009	34.03880	0.03404	50.089	19.54	0.12	0.00	0	15,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	81.98660		0.08199	55.87620	0.05588	81.987	19.67	0.18	0.00	0	25,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	84.03990		0.08404	57.28200	0.05728	84.040	19.68	0.18	0.00	0	41,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	86.13080		0.08613	58.71600	0.05872	86.131	19.69	0.19	0.00	0	15,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	92.63150		0.09263	63.19120	0.06319	92.631	19.72	0.20	0.00	0	3,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	642.52540		0.64253	759.38870	0.75939	642.525	19.87	0.74	0.00	0	500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	593.81130		0.59381	705.99560	0.70600	593.811	19.93	0.71	0.00	0	38,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	219.71760		0.21972	162.82830	0.16283	219.718	20.10	0.37	0.00	0	15,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	432.60460		0.43260	525.92850	0.52593	432.605	20.17	0.59	0.00	0	17,500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	421.52820		0.42153	513.34080	0.51334	421.528	20.19	0.59	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	416.06240		0.41606	507.11620	0.50712	416.062	20.20	0.58	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	410.64440		0.41064	500.94010	0.50094	410.644	20.21	0.58	0.00	0	5,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	399.95020		0.39995	488.72570	0.48873	399.950	20.23	0.57	0.00	0	3,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	394.67540		0.39468	482.69080	0.48269	394.675	20.24	0.56	0.00	0	2,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.70	Put	335.43620		0.33544	259.64260	0.25964	335.436	20.33	0.48	0.00	0	31,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	322.31060		0.32231	397.85380	0.39785	322.311	20.44	0.49	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	281.28910		0.28129	347.24650	0.34725	281.289	20.67	0.45	0.00	0	2,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	422.18910		0.42219	331.94650	0.33195	422.189	20.67	0.55	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	227.86080		0.22786	283.57050	0.28357	227.861	21.00	0.38	0.00	0	750.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	518.76080		0.51876	418.27050	0.41827	518.761	21.00	0.62	0.00	0	502.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	170.22870		0.17023	213.84440	0.21384	170.229	21.45	0.31	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	137.92840		0.13793	174.24040	0.17424	137.928	21.76	0.26	0.00	0	2,500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	857.44570		0.85745	732.49680	0.73250	857.446	22.00	0.78	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	107.86840		0.10787	137.00940	0.13701	107.868	22.12	0.21	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	99.72110		0.09972	126.93970	0.12694	99.721	22.22	0.20	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	72.50170		0.07250	92.96350	0.09296	72.502	22.64	0.15	0.00	0	35,701.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	1,113.40170		1.11340	977.66350	0.97766	1,113.402	22.64	0.85	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	1,202.57440		1.20257	1,063.99300	1.06399	1,202.574	22.85	0.87	0.00	0	15,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	1,247.75500		1.24775	1,107.88630	1.10789	1,247.755	22.96	0.88	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Call	48.27580		0.04828	62.28080	0.06228	48.276	23.17	0.11	0.00	0	31,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	1,339.17580		1.33918	1,196.98080	1.19698	1,339.176	23.17	0.89	0.00	0	201.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	35.87800		0.03588	46.44170	0.04644	35.878	23.55	0.08	0.00	0	12,500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	24.18340		0.02418	31.79180	0.03179	24.183	23.97	0.06	0.00	0	20,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	5.54700		0.00555	7.32400	0.00732	5.547	25.40	0.02	0.00	0	12,500.00	
\$ / R	On 15/03/2016	Any day expiry			15.71210		15.71210	15.86830	15.86830		20.41	0.00	0.00	0	350.00	
\$ / R	On 16/03/2016	Any day expiry			15.71500		15.71500	15.87130	15.87130		20.48	0.00	0.00	0	0.00	
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	1.52700		0.00153	1.18090	0.00118	1.527	23.09	0.00	0.00	0	17,991.00	
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,121.05210		1.12105	1,264.05930	1.26406	1,121.052	19.60	0.91	0.00	0	17,991.00	

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\$ / R			On 23/03/2016	Any day expiry			15.73580	15.73580	15.89210	15.89210	20.28	0.00	0.00	0	0.00
\$ / R	13.67	Put	On 23/03/2016	Any day expiry	6.13510	0.00614		4.81230	0.00481	6.135	21.53	0.02	0.00	0	19,744.00
\$ / R	14.97	Call	On 23/03/2016	Any day expiry	871.68510	0.87169		999.68750	0.99969	871.685	19.47	0.80	0.00	0	19,744.00
\$ / R			On 29/03/2016	Any day expiry	15.75380	15.75380		15.91000	15.91000		19.97	0.00	0.00	0	140.00
\$ / R	11.80	Put	On 29/03/2016	Any day expiry	0.19150	0.00019		0.16630	0.00017	0.191	26.59	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 29/03/2016	Any day expiry	6.23650	0.00624		5.17470	0.00517	6.236	21.60	0.02	0.00	0	150.00
\$ / R	15.25	Call	On 29/03/2016	Any day expiry	704.07150	0.70407		815.92940	0.81593	704.071	19.45	0.70	0.00	0	250.00
\$ / R	15.96	Call	On 29/03/2016	Any day expiry	337.18800	0.33719		403.68800	0.40369	337.188	20.40	0.44	0.00	0	150.00
\$ / R			On 31/03/2016	Any day expiry	15.75980	15.75980		15.91600	15.91600		20.00	0.00	0.00	0	359.00
\$ / R			On 04/04/2016	Any day expiry	15.77170	15.77170		15.92790	15.92790		19.92	0.00	0.00	0	140.00
\$ / R			On 05/04/2016	Any day expiry	15.77470	15.77470		15.93090	15.93090		19.94	0.00	0.00	0	0.00
\$ / R	15.87	Call	On 05/04/2016	Any day expiry	413.41880	0.41342		490.68770	0.49069	413.419	20.08	0.48	0.00	0	5,000.00
\$ / R			On 06/04/2016	Any day expiry	15.77770	15.77770		15.93390	15.93390		19.96	0.00	0.00	0	0.00
\$ / R			On 07/04/2016	Any day expiry	15.78070	15.78070		15.93680	15.93680		19.97	0.00	0.00	0	0.00
\$ / R	16.23	Call	On 07/04/2016	Any day expiry	299.05040	0.29905		357.79110	0.35779	299.050	20.80	0.37	0.00	0	5,000.00
\$ / R			On 11/04/2016	Any day expiry	15.79270	15.79270		15.94880	15.94880		19.83	0.00	0.00	0	100.00
\$ / R			On 15/04/2016	Any day expiry	15.80470	15.80470		15.96070	15.96070		19.89	0.00	31,811.00	2	2,256.00
\$ / R			On 18/04/2016	Any day expiry	15.81360	15.81360		15.96960	15.96960		19.79	0.00	0.00	0	0.00
\$ / R	13.97	Put	On 18/04/2016	Any day expiry	29.80710	0.02981		27.08760	0.02709	29.807	19.39	0.05	0.00	0	17,896.00
\$ / R	15.42	Call	On 18/04/2016	Any day expiry	714.87170	0.71487		820.32800	0.82033	714.872	19.37	0.64	0.00	0	17,896.00
\$ / R	17.09	Call	On 18/04/2016	Any day expiry	161.40090	0.16140		195.79290	0.19579	161.401	22.15	0.21	0.00	0	5,000.00
\$ / R			On 20/04/2016	Any day expiry	15.81960	15.81960		15.97560	15.97560		19.85	0.00	0.00	0	700.00
\$ / R			On 25/04/2016	Any day expiry	15.83450	15.83450		15.99050	15.99050		19.80	0.00	0.00	0	0.00
\$ / R	16.81	Call	On 25/04/2016	Any day expiry	239.79530	0.23980		284.33200	0.28433	239.795	21.61	0.28	0.00	0	10,000.00
\$ / R			On 26/04/2016	Any day expiry	15.83750	15.83750		15.99340	15.99340		19.82	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	1.54090	0.00154		1.48190	0.00148	1.541	25.01	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 26/04/2016	Any day expiry	18.94820	0.01895		16.87870	0.01688	18.948	20.49	0.03	0.00	0	150.00
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	630.53750	0.63054		725.52340	0.72552	630.538	19.67	0.57	0.00	0	250.00
\$ / R	16.29	Call	On 26/04/2016	Any day expiry	378.11990	0.37812		442.07450	0.44207	378.120	20.69	0.39	0.00	0	150.00
\$ / R	16.69	Call	On 26/04/2016	Any day expiry	270.65510	0.27066		319.55840	0.31956	270.655	21.41	0.30	0.00	0	10,000.00
\$ / R			On 29/04/2016	Any day expiry	15.84650	15.84650		16.00240	16.00240		19.93	0.00	0.00	0	500.00
\$ / R			On 04/05/2016	Any day expiry	15.86140	15.86140		16.01720	16.01720		19.86	0.00	0.00	0	370.00
\$ / R			On 10/05/2016	Any day expiry	15.87930	15.87930		16.03510	16.03510		19.92	0.00	0.00	0	0.00
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	76.37630	0.07638		67.10220	0.06710	76.376	18.67	0.11	0.00	0	8,403.00
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	782.98100	0.78298		885.61690	0.88562	782.981	19.42	0.62	0.00	0	8,403.00
\$ / R			On 13/05/2016	Any day expiry	15.88830	15.88830		16.04400	16.04400		19.97	0.00	0.00	0	50.00
\$ / R			On 16/05/2016	Any day expiry	15.89730	15.89730		16.05290	16.05290		19.90	0.00	0.00	0	100.00
\$ / R			On 17/05/2016	Any day expiry	15.90030	15.90030		16.05590	16.05590		19.92	0.00	0.00	0	100.00
\$ / R			On 27/05/2016	Any day expiry	15.93070	15.93070		16.08660	16.08660		20.06	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	3.80080	0.00380		3.68970	0.00369	3.801	23.32	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	31.56870	0.03157		26.85230	0.02685	31.569	19.32	0.05	0.00	0	150.00
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	586.34780	0.58635		661.44160	0.66144	586.348	20.37	0.47	0.00	0	250.00
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	405.26640	0.40527		460.13360	0.46013	405.266	21.32	0.36	0.00	0	150.00
\$ / R			On 31/05/2016	Any day expiry	15.94290	15.94290		16.09890	16.09890		20.00	0.00	0.00	0	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			15.96130	15.96130		16.11740	16.11740		19.99	0.00	0.00	0	0.00
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	6.06090	0.00606		5.83120	0.00583	6.061	21.33	0.01	0.00	0	1,000.00		
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	951.37350	0.95137	1,054.71420	1.05471	951.374	19.33	0.64	0.00	0	1,000.00			
\$ / R			On 08/06/2016	Any day expiry	15.96740	15.96740		16.12360	16.12360		20.10	0.00	0.00	0	0.00		
\$ / R	14.60	Put	On 08/06/2016	Any day expiry	169.95530	0.16996		147.52960	0.14753	169.955	18.73	0.18	0.00	0	8,219.00		
\$ / R	15.78	Call	On 08/06/2016	Any day expiry	791.92430	0.79192		882.65000	0.88265	791.924	19.80	0.56	0.00	0	8,219.00		
\$ / R			On 09/06/2016	Any day expiry	15.97050	15.97050		16.12670	16.12670		20.10	0.00	0.00	0	264.00		
\$ / R			On 13/06/2016	Foreign Exchange Future	15.98270	15.98270		16.13900	16.13900		20.00	0.00	285,770,676.00	17,880	186,194.00		
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	6.46380	0.00646		6.23680	0.00624	6.464	21.17	0.01	0.00	0	330.00		
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	13.68780	0.01369		11.00310	0.01100	13.688	19.01	0.02	0.00	0	6,600.00		
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	16.14730	0.01615		13.07830	0.01308	16.147	18.98	0.02	0.00	0	750.00		
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	22.99750	0.02300		18.91780	0.01892	22.998	18.92	0.03	0.00	0	700.00		
\$ / R	13.50	Call	On 13/06/2016	Foreign Exchange Future	2,520.49210	2.52049	2,670.72740	2.67073	2,520.492	18.83	0.95	0.00	0	53,633.00			
\$ / R	13.50	Put	On 13/06/2016	Foreign Exchange Future	37.79210	0.03779		31.72740	0.03173	37.792	18.83	0.05	0.00	0	545.00		
\$ / R	13.53	Put	On 13/06/2016	Foreign Exchange Future	39.63160	0.03963		33.33360	0.03333	39.632	18.82	0.05	0.00	0	36,230.00		
\$ / R	14.25	Put	On 13/06/2016	Foreign Exchange Future	111.24230	0.11124		97.07540	0.09708	111.242	18.60	0.13	0.00	0	3,000.00		
\$ / R	14.50	Put	On 13/06/2016	Foreign Exchange Future	154.73630	0.15474		134.06280	0.13406	154.736	18.64	0.16	0.00	0	17,500.00		
\$ / R	14.85	Put	On 13/06/2016	Foreign Exchange Future	238.13810	0.23814		208.34450	0.20834	238.138	18.81	0.23	0.00	0	8,000.00		
\$ / R	14.93	Call	On 13/06/2016	Foreign Exchange Future	1,313.55110	1.31355	1,437.73070	1.43773	1,313.551	18.85	0.76	0.00	0	330.00			
\$ / R	14.97	Put	On 13/06/2016	Foreign Exchange Future	272.74210	0.27274		239.42590	0.23943	272.742	18.87	0.25	0.00	0	35,000.00		
\$ / R	15.00	Call	On 13/06/2016	Foreign Exchange Future	1,264.59570	1.26460	1,386.66960	1.38667	1,264.596	18.88	0.74	0.00	0	53,633.00			
\$ / R	15.90	Call	On 13/06/2016	Foreign Exchange Future	759.40330	0.75940	845.40480	0.84540	759.403	19.93	0.54	0.00	0	500.00			
\$ / R	16.00	Put	On 13/06/2016	Foreign Exchange Future	733.45150	0.73345	658.95270	0.65895	733.451	20.08	0.48	117,725,434.61	15,300	41,005.00			
\$ / R	16.10	Call	On 13/06/2016	Foreign Exchange Future	675.62870	0.67563		752.76570	0.75277	675.629	20.24	0.50	0.00	0	3,000.00		
\$ / R	16.17	Put	On 13/06/2016	Foreign Exchange Future	835.84330	0.83584		754.17770	0.75418	835.843	20.35	0.52	0.00	0	20,000.00		
\$ / R	16.23	Call	On 13/06/2016	Foreign Exchange Future	626.14380	0.62614		698.66110	0.69866	626.144	20.44	0.47	0.00	0	750.00		
\$ / R	16.26	Put	On 13/06/2016	Foreign Exchange Future	892.52260	0.89252		807.69240	0.80769	892.523	20.49	0.54	0.00	0	15,300.00		
\$ / R	16.50	Put	On 13/06/2016	Foreign Exchange Future	1,051.48510	1.05149		958.58890	0.95859	1,051.485	20.87	0.58	0.00	0	300.00		
\$ / R	16.53	Call	On 13/06/2016	Foreign Exchange Future	524.81810	0.52482		587.25350	0.58725	524.818	20.92	0.41	0.00	0	36,230.00		
\$ / R	16.65	Put	On 13/06/2016	Foreign Exchange Future	1,156.23680	1.15624	1,058.59750	1.05860	1,156.237	21.11	0.61	0.00	0	850.00			
\$ / R	16.92	Put	On 13/06/2016	Foreign Exchange Future	1,355.00920	1.35501	1,248.78230	1.24878	1,355.009	21.56	0.66	0.00	0	10,000.00			
\$ / R	16.93	Call	On 13/06/2016	Foreign Exchange Future	415.30350	0.41530		465.11160	0.46511	415.303	21.58	0.34	0.00	0	700.00		
\$ / R	16.95	Call	On 13/06/2016	Foreign Exchange Future	410.53920	0.41054		459.81710	0.45982	410.539	21.62	0.34	0.00	0	8,000.00		
\$ / R	17.06	Call	On 13/06/2016	Foreign Exchange Future	385.33360	0.38533		431.78840	0.43179	385.334	21.81	0.32	0.00	0	550.00		
\$ / R	18.00	Call	On 13/06/2016	Foreign Exchange Future	223.95580	0.22396		252.60700	0.25261	223.956	23.30	0.20	0.00	0	850.00		
\$ / R	18.07	Call	On 13/06/2016	Foreign Exchange Future	215.03150	0.21503		242.56990	0.24257	215.032	23.40	0.19	0.00	0	17,500.00		
\$ / R	18.17	Call	On 13/06/2016	Foreign Exchange Future	202.94070	0.20294		228.95770	0.22896	202.941	23.54	0.19	0.00	0	6,600.00		
\$ / R	18.60	Call	On 13/06/2016	Foreign Exchange Future	158.77680	0.15878		179.12610	0.17913	158.777	24.16	0.15	0.00	0	25,000.00		
\$ / R			On 24/06/2016	Any day expiry	16.01640	16.01640		16.17290	16.17290		20.10	0.00	0.00	0	0.00		
\$ / R	15.17	Put	On 24/06/2016	Any day expiry	356.85640	0.35686		316.02480	0.31602	356.856	19.02	0.30	0.00	0	7,900.00		
\$ / R	16.64	Call	On 24/06/2016	Any day expiry	539.15140	0.53915		599.84700	0.59985	539.151	21.10	0.40	0.00	0	7,900.00		
\$ / R			On 28/06/2016	Any day expiry	16.02860	16.02860		16.18520	16.18520		20.07	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 28/06/2016	Any day expiry	5.87360	0.00587		5.67740	0.00568	5.874	21.78	0.01	0.00	0	250.00		
\$ / R	13.50	Put	On 28/06/2016	Any day expiry	42.20180	0.04220		34.55590	0.03456	42.202	18.39	0.05	0.00	0	150.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	560.71600	0.56072	622.35860	0.62236	560.716	21.03	0.41	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	447.47240	0.44747	496.81940	0.49682	447.472	21.71	0.34	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			16.11420	16.11420	16.27140	16.27140		20.18	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,166.48640	1.16649	1,074.55300	1.07455	1,166.486	20.92	0.56	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	324.42780	0.32443	358.60890	0.35861	324.428	23.28	0.24	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			16.11730	16.11730	16.27450	16.27450		20.19	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	7.43890	0.00744	7.14760	0.00715	7.439	20.64	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	47.41230	0.04741	37.09880	0.03710	47.412	17.50	0.06	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	533.83420	0.53383	585.22530	0.58523	533.834	21.73	0.36	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	461.11030	0.46111	505.92750	0.50593	461.110	22.24	0.32	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			16.16320	16.16320	16.32070	16.32070		20.23	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	13.49770	0.01350	12.61900	0.01262	13.498	17.14	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,208.25110	1.20825	1,305.85910	1.30586	1,208.251	19.34	0.64	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			16.17540	16.17540	16.33300	16.33300		20.20	0.00	0.00	0	105.00
\$ / R	On 26/08/2016	Any day expiry			16.21020	16.21020	16.36810	16.36810		20.29	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	10.01250	0.01001	9.67810	0.00968	10.013	20.03	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	54.28800	0.05429	45.37380	0.04537	54.288	16.97	0.06	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	509.84810	0.50985	555.07730	0.55508	509.848	22.47	0.32	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	464.21970	0.46422	506.96310	0.50696	464.220	22.79	0.30	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			16.24560	16.24560	16.40370	16.40370		20.30	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			16.25210	16.25210	16.41020	16.41020		20.30	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	95.75800	0.09576	79.93130	0.07993	95.758	17.46	0.09	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	643.40440	0.64340	697.83220	0.69783	643.404	21.78	0.38	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			16.25530	16.25530	16.41350	16.41350		20.31	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			16.26820	16.26820	16.42640	16.42640		20.29	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	378.42890	0.37843	339.63730	0.33964	378.429	18.83	0.25	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	385.99030	0.38599	420.80560	0.42081	385.990	23.63	0.24	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			16.27460	16.27460	16.43290	16.43290		20.36	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.28750	16.28750	16.44580	16.44580		20.34	0.00	81,437.50	5	135,999.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	43.18120	0.04318	34.94160	0.03494	43.181	16.79	0.05	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	250.75560	0.25076	219.59290	0.21959	250.756	18.42	0.19	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	631.51860	0.63152	684.22240	0.68422	631.519	22.00	0.37	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	586.18990	0.58619	635.26110	0.63526	586.190	22.29	0.34	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	298.25500	0.29826	325.45470	0.32545	298.255	24.61	0.19	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.31640	16.31640	16.47500	16.47500		20.47	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	13.85750	0.01386	13.08670	0.01309	13.858	19.71	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	71.65380	0.07165	59.93990	0.05994	71.654	17.17	0.07	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	505.36280	0.50536	548.42460	0.54842	505.363	23.00	0.30	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	476.62020	0.47662	517.59990	0.51760	476.620	23.19	0.28	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.40660	16.40660	16.56560	16.56560		20.54	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	15.69630	0.01570	14.73830	0.01474	15.696	19.19	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	82.68440	0.08268	69.81910	0.06982	82.684	17.12	0.07	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	495.70180	0.49570	536.48260	0.53648	495.702	23.47	0.28	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	482.92140	0.48292	522.84740	0.52285	482.921	23.56	0.27	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 28/11/2016	Any day expiry			16.51370	16.51370						
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	17.21600	0.01722	16.04340	0.01604	17.216	18.60	0.02	0.00	0	250.00
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	91.13490	0.09113	79.10080	0.07910	91.135	16.90	0.08	0.00	0	150.00
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	489.01460	0.48901	528.07770	0.52808	489.015	24.02	0.26	0.00	0	400.00
\$ / R			On 14/12/2016	Any day expiry	16.56730	16.56730	16.72680	16.72680		20.48	0.00	0.00	0	251.00
\$ / R			On 19/12/2016	Foreign Exchange Future	16.58410	16.58410	16.74350	16.74350		20.52	0.00	86,237,320.00	5,200	14,708.00
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	18.28540	0.01829	17.48440	0.01748	18.285	18.31	0.02	0.00	0	250.00
\$ / R	13.22	Put	On 19/12/2016	Foreign Exchange Future	59.21990	0.05922	50.55710	0.05056	59.220	16.14	0.05	0.00	0	725.00
\$ / R	13.35	Put	On 19/12/2016	Foreign Exchange Future	73.39320	0.07339	63.08790	0.06309	73.393	16.37	0.06	0.00	0	6,600.00
\$ / R	13.50	Put	On 19/12/2016	Foreign Exchange Future	92.58310	0.09258	80.17630	0.08018	92.583	16.62	0.08	0.00	0	150.00
\$ / R	14.63	Put	On 19/12/2016	Foreign Exchange Future	354.07100	0.35407	320.13520	0.32014	354.071	18.56	0.21	0.00	0	5,700.00
\$ / R	14.91	Put	On 19/12/2016	Foreign Exchange Future	440.12920	0.44013	408.08460	0.40808	440.129	18.75	0.24	0.00	0	100.00
\$ / R	14.98	Put	On 19/12/2016	Foreign Exchange Future	463.24930	0.46325	429.88200	0.42988	463.249	18.80	0.25	0.00	0	1,700.00
\$ / R	15.00	Put	On 19/12/2016	Foreign Exchange Future	469.99270	0.46999	436.23920	0.43624	469.993	18.81	0.25	0.00	0	27,368.00
\$ / R	15.20	Put	On 19/12/2016	Foreign Exchange Future	540.75610	0.54076	503.11070	0.50311	540.756	18.93	0.28	0.00	0	6,985.00
\$ / R	15.40	Call	On 19/12/2016	Foreign Exchange Future	1,801.72530	1.80173	1,919.45840	1.91946	1,801.725	19.05	0.70	0.00	0	86,321.00
\$ / R	15.50	Put	On 19/12/2016	Foreign Exchange Future	658.37110	0.65837	614.63410	0.61463	658.371	19.11	0.32	0.00	0	69,895.00
\$ / R	15.80	Put	On 19/12/2016	Foreign Exchange Future	801.36550	0.80137	745.37750	0.74538	801.366	19.49	0.36	0.00	0	10,000.00
\$ / R	16.00	Put	On 19/12/2016	Foreign Exchange Future	904.64190	0.90464	844.13600	0.84414	904.642	19.75	0.39	0.00	0	32,800.00
\$ / R	16.20	Put	On 19/12/2016	Foreign Exchange Future	1,013.99800	1.01400	949.00420	0.94904	1,013.998	20.01	0.41	0.00	0	500.00
\$ / R	16.47	Put	On 19/12/2016	Foreign Exchange Future	1,170.83010	1.17083	1,100.00170	1.10000	1,170.830	20.35	0.45	0.00	0	1,365.00
\$ / R	16.53	Put	On 19/12/2016	Foreign Exchange Future	1,207.05460	1.20705	1,134.94310	1.13494	1,207.055	20.43	0.46	0.00	0	725.00
\$ / R	16.69	Put	On 19/12/2016	Foreign Exchange Future	1,305.47480	1.30547	1,230.52640	1.23053	1,305.475	20.63	0.48	0.00	0	6,600.00
\$ / R	16.76	Put	On 19/12/2016	Foreign Exchange Future	1,349.40430	1.34940	1,273.34650	1.27335	1,349.404	20.71	0.48	0.00	0	15,000.00
\$ / R	17.51	Put	On 19/12/2016	Foreign Exchange Future	1,858.26460	1.85826	1,766.43510	1.76644	1,858.265	21.64	0.57	0.00	0	7,500.00
\$ / R	18.45	Call	On 19/12/2016	Foreign Exchange Future	708.96700	0.70897	761.75590	0.76176	708.967	22.81	0.34	0.00	0	1,700.00
\$ / R	18.89	Call	On 19/12/2016	Foreign Exchange Future	627.26310	0.62726	674.26680	0.67427	627.263	23.35	0.31	0.00	0	17,000.00
\$ / R	18.98	Call	On 19/12/2016	Foreign Exchange Future	612.07980	0.61208	657.98250	0.65798	612.080	23.46	0.30	0.00	0	10,000.00
\$ / R	19.00	Call	On 19/12/2016	Foreign Exchange Future	608.77270	0.60877	654.43520	0.65444	608.773	23.49	0.30	0.00	0	2,310.00
\$ / R	19.15	Call	On 19/12/2016	Foreign Exchange Future	584.69840	0.58470	628.60390	0.62860	584.698	23.67	0.29	0.00	0	83,003.00
\$ / R	19.25	Call	On 19/12/2016	Foreign Exchange Future	569.35120	0.56935	612.12470	0.61212	569.351	23.80	0.28	0.00	0	10,303.00
\$ / R	19.70	Call	On 19/12/2016	Foreign Exchange Future	510.59110	0.51059	544.70550	0.54471	510.591	24.43	0.26	0.00	0	1,365.00
\$ / R	19.75	Call	On 19/12/2016	Foreign Exchange Future	505.50260	0.50550	537.84740	0.53785	505.503	24.52	0.25	0.00	0	150.00
\$ / R	19.81	Call	On 19/12/2016	Foreign Exchange Future	499.51920	0.49952	531.37850	0.53138	499.519	24.62	0.25	0.00	0	250.00
\$ / R	19.95	Call	On 19/12/2016	Foreign Exchange Future	486.08460	0.48608	516.83670	0.51684	486.085	24.87	0.24	0.00	0	725.00
\$ / R	20.08	Call	On 19/12/2016	Foreign Exchange Future	474.22920	0.47423	504.00030	0.50400	474.229	25.10	0.24	0.00	0	600.00
\$ / R	20.16	Call	On 19/12/2016	Foreign Exchange Future	467.22020	0.46722	496.40330	0.49640	467.220	25.24	0.23	0.00	0	6,600.00
\$ / R	20.30	Call	On 19/12/2016	Foreign Exchange Future	455.43780	0.45544	483.64330	0.48364	455.438	25.49	0.23	0.00	0	10,000.00
\$ / R	20.36	Call	On 19/12/2016	Foreign Exchange Future	450.57650	0.45058	478.37580	0.47838	450.577	25.60	0.22	0.00	0	368.00
\$ / R	20.90	Call	On 19/12/2016	Foreign Exchange Future	411.32930	0.41133	435.81490	0.43581	411.329	26.55	0.20	0.00	0	32,200.00
\$ / R	21.00	Call	On 19/12/2016	Foreign Exchange Future	404.87380	0.40487	428.80640	0.42881	404.874	26.73	0.20	0.00	0	500.00
\$ / R	21.24	Call	On 19/12/2016	Foreign Exchange Future	387.35890	0.38736	412.98230	0.41298	387.359	27.08	0.19	0.00	0	5,700.00
\$ / R	21.30	Call	On 19/12/2016	Foreign Exchange Future	379.57410	0.37957	409.23010	0.40923	379.574	27.08	0.19	0.00	0	69,895.00
\$ / R			On 13/03/2017	Foreign Exchange Future	16.84440	16.84440	17.00280	17.00280		20.75	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 13/03/2017	Foreign Exchange Future	16.75	Put	1,379.15780	1.37916	1,308.33910	1.30834	1,379.158	20.62	0.45	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	537.59170	0.53759	565.18680	0.56519	537.592	26.42	0.23	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.07000	17.07000	17.22690	17.22690		21.14	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.70910	15.70910	15.86530	15.86530		20.33	0.00	314,182.00	20	1,152.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.98270	15.98270	16.13900	16.13900		20.00	0.00	79,913.50	5	227.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.28750	16.28750	16.44580	16.44580		20.34	0.00	0.00	0	127.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.58410	16.58410	16.74350	16.74350		20.52	0.00	0.00	0	20.00
£ / R	On 26/02/2016	Any day expiry			22.32460	22.32460	22.61220	22.61220		22.80	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry			22.33730	22.33730	22.62490	22.62490		21.99	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry			22.36710	22.36710	22.65480	22.65480		21.81	0.00	0.00	0	115.00
£ / R	On 14/03/2016	Foreign Exchange Future			22.39690	22.39690	22.68450	22.68450		21.79	0.00	26,965,867.60	1,204	39,745.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	50.46070	0.05046	30.35420	0.03035	50.461	21.26	0.08	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	352.26660	0.35227	241.78580	0.24179	352.267	21.43	0.38	0.00	0	6,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	1,013.89090	1.01389	807.45130	0.80745	1,013.891	23.03	0.69	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	115.48970	0.11549	157.70580	0.15771	115.490	24.18	0.16	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	28.60490	0.02860	37.98730	0.03799	28.605	26.42	0.05	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry			22.53610	22.53610	22.82370	22.82370		21.34	0.00	0.00	0	121.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.79620	22.79620	23.08440	23.08440		21.13	0.00	615,497.40	27	4,301.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	599.11890	0.59912	687.69860	0.68770	599.119	22.67	0.33	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	247.72440	0.24772	289.78740	0.28979	247.724	24.74	0.16	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			23.19380	23.19380	23.48530	23.48530		20.99	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	533.42180	0.53342	461.88640	0.46189	533.422	19.56	0.25	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	695.71500	0.69572	776.07040	0.77607	695.715	23.36	0.30	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			23.24610	23.24610	23.53800	23.53800		20.90	0.00	0.00	0	900.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.68730	23.68730	23.98090	23.98090		20.47	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	129.03350	0.12903	120.70970	0.12071	129.034	19.36	0.07	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,372.58750	1.37259	1,248.37370	1.24837	1,372.588	19.84	0.40	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	887.98920	0.88799	970.94320	0.97094	887.989	23.12	0.31	0.00	0	783.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.13756	0.13756	0.13931	0.13931		23.73	0.00	0.00	0	5,671.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14038	0.14038	0.14215	0.14215		21.55	0.00	139,252.99	992	5,474.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14357	0.14357	0.14538	0.14538		20.96	0.00	0.00	0	1,056.00
€ / R	On 19/02/2016	Any day expiry			17.39950	17.39950	17.60620	17.60620		22.46	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	0.04310	0.00004	0.09890	0.00010	0.043	47.95	0.00	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	1,339.89440	1.33989	1,546.60860	1.54661	1,339.894	38.95	1.00	0.00	0	100.00
€ / R	On 24/02/2016	Any day expiry			17.41430	17.41430	17.62470	17.62470		19.79	0.00	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			17.41830	17.41830	17.62870	17.62870		20.98	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry			17.42430	17.42430	17.63480	17.63480		21.52	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			17.48280	17.48280	17.69340	17.69340		21.97	0.00	20,105,220.00	1,150	75,776.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.16270	0.00016	0.11750	0.00012	0.163	33.09	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.23000	0.00023	0.16570	0.00017	0.230	32.72	0.00	0.00	0	18,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	0.96690		0.00097		0.69050	0.00069	0.967	31.12	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	1.37080		0.00137		1.00800	0.00101	1.371	30.58	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	2.56960		0.00257		2.12340	0.00212	2.570	27.35	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,586.44100		2.58644	2,796.39780	2.79640	2,586.441	25.64	25.64	0.99	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	3.64100		0.00364		2.99780	0.00300	3.641	25.64	0.01	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	3.91100		0.00391		3.21690	0.00322	3.911	25.30	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	2,119.30170		2.11930	2,328.69510	2.32870	2,119.302	22.98	22.98	0.98	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	6.50170		0.00650		5.29510	0.00530	6.502	22.98	0.02	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,552.55130		1.55255	1,754.80020	1.75480	1,552.551	20.97	20.97	0.95	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,505.55850		1.50556	1,706.67180	1.70667	1,505.559	21.00	21.00	0.95	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,366.89650		1.36690	1,563.89870	1.56390	1,366.896	21.10	21.10	0.92	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,232.38080		1.23238	1,424.11050	1.42411	1,232.381	21.21	21.21	0.90	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	753.17640		0.75318	911.58030	0.91158	753.176	21.60	21.60	0.73	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			17.44210		17.44210	17.65350	17.65350			21.69	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			17.45000		17.45000	17.66120	17.66120			21.64	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			17.47910		17.47910	17.68970	17.68970			20.83	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			17.49840		17.49840	17.70880	17.70880			20.65	0.00	0.00	0	25.00
€ / R	On 29/04/2016	Any day expiry			17.51320		17.51320	17.72370	17.72370			20.66	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			17.53030		17.53030	17.74110	17.74110			20.49	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.55140		17.55140	17.76210	17.76210			20.51	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.83970		17.83970	18.05110	18.05110			20.66	0.00	356,794.00	20	42,267.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	16.93580		0.01694	16.61980	0.01662	16.936	20.46	20.46	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,037.89930		2.03790	2,224.29450	2.22429	2,037.899	19.74	19.74	0.85	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			18.24210		18.24210	18.45700	18.45700			20.58	0.00	0.00	0	9,388.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.63930		18.63930	18.85710	18.85710			20.51	0.00	14,259,064.50	765	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	422.99530		0.42300	385.09270	0.38509	422.995	19.31	19.31	0.21	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	567.27420		0.56727	515.86900	0.51587	567.274	19.28	19.28	0.26	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	768.82260		0.76882	847.49720	0.84750	768.823	22.63	22.63	0.34	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	582.83070		0.58283	645.37250	0.64537	582.831	23.75	23.75	0.26	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.87346		102.87346	102.72035	102.72035				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			100.12367		100.12367	99.95958	99.95958				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.13372		100.13372	100.11442	100.11442				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.17134		100.17134	100.14992	100.14992				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.54134		100.54134	100.48955	100.48955				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.00573		100.00573	99.94422	99.94422				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.71777		100.71777	100.62370	100.62370				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.23843		100.23843	100.13968	100.13968				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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL37	On 05/05/2016	Index Future			471.95100		471.95100		472.11100	472.11100			0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future			480.95100		480.95100		481.11500	481.11500			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			544.55300		544.55300		544.30800	544.30800			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			554.93800		554.93800		554.68900	554.68900			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			493.78300		493.78300		493.01300	493.01300			0.00	0.00	0	510.00
ALBI	On 04/08/2016	Index Future			503.19900		503.19900		502.41600	502.41600			0.00	0.00	0	139.00
ALBI	On 03/11/2016	Index Future			513.16200		513.16200		512.37500	512.37500			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.17830		11.17830		11.28910	11.28910		14.00	0.00	2,682,792.00	240	13,313.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	0.96250	0.00096		0.59020	0.00059		0.963	19.42	0.01	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	786.67290	0.78667		894.88890	0.89489		786.673	15.91	0.96	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	42.16280	0.04216		25.45110	0.02545		42.163	14.33	0.18	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	86.19410	0.08619		121.22980	0.12123		86.194	14.58	0.31	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	83.47560	0.08348		117.65530	0.11766		83.476	14.60	0.31	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	2.21130	0.00221		3.06590	0.00307		2.211	19.45	0.01	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.32280		11.32280		11.43330	11.43330		17.06	0.00	0.00	0	3,067.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.49050		11.49050		11.60170	11.60170		16.60	0.00	0.00	0	600.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.65630		11.65630		11.76860	11.76860		16.62	0.00	0.00	0	152.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.38650		11.38650		11.42020	11.42020		14.91	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.58650		11.58650		11.61940	11.61940		16.85	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			15.83720		15.83720		16.06800	16.06800		22.37	0.00	0.00	0	6,657.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.18940		16.18940		16.42070	16.42070		21.43	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.39770		2.39770		2.42660	2.42660		18.23	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.41030		2.41030		2.44270	2.44270		21.09	0.00	0.00	0	22,550.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.34420		2.34420		2.37230	2.37230		23.15	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.39230		2.39230		2.42080	2.42080		23.08	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			128.86738		128.86738		128.90910	128.90910			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

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
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	10.67318		76.28584		10.71248	76.03857			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.75930		77.75636		10.79984	77.50486			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	10.84024		75.48690		10.88177	75.23264			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	10.80848		80.37133		10.84766	80.09221			0.00	0.00	0	7,250.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/05/2016	GOVI	492.79600		492.79600		492.09300	492.09300			0.00	0.00	0	484.00
GOVI	On 04/08/2016	GOVI	502.19300		502.19300		501.47800	501.47800			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	512.13600		512.13600		511.41900	511.41900			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	2.01690		2.01690		2.03710	2.03710		19.15	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.05180		2.05180		2.07110	2.07110		19.49	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.08890		2.08890		2.10930	2.10930		19.86	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.12390		2.12390		2.14450	2.14450		19.91	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	123.26608		123.26608		123.30901	123.30901			0.00	0.00	0	4,571.00
I2025	On 04/08/2016	Bond Future	124.40060		124.40060		124.44524	124.44524			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	102.58498		102.58498		102.61998	102.61998			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	128.79190		128.79190		128.83610	128.83610			0.00	0.00	0	19,557.00
I2038	On 04/08/2016	Bond Future	129.87692		129.87692		129.92301	129.92301			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	127.60181		127.60181		127.36942	127.36942			0.00	0.00	0	12,914.00
I2046	On 04/08/2016	Bond Future	130.07184		130.07184		129.83584	129.83584			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	137.49141		137.49141		137.53822	137.53822			0.00	0.00	0	16,610.00
I2050	On 04/08/2016	Bond Future	138.58481		138.58481		138.63351	138.63351			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

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
IGOV	On 05/05/2016	Index Future			237.14700		237.14700		236.90400	236.90400			0.00	0.00	0	975.00
IGOV	On 04/08/2016	Index Future			241.68800		241.68800		241.44100	241.44100			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future			246.49200		246.49200		246.24600	246.24600			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future			642.55300		642.55300		642.05700	642.05700			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future			654.49900		654.49900		653.99500	653.99500			0.00	0.00	0	157.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future			6.98000		93.02000		6.98000	93.02000			0.00	46,510,000.00	2,000	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future			7.19000		92.81000		7.19000	92.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future			7.23000		92.77000		7.23000	92.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.38000		92.62000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future			7.43000		92.57000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.60000		92.40000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.80000		92.20000		7.70000	92.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.97000		92.03000		7.85000	92.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			8.08000		91.92000		7.97000	92.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			8.23000		91.77000		8.09000	91.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			8.29000		91.71000		8.19000	91.81000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.15380		0.15380		0.15500	0.15500			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.15270		0.15270		0.15480	0.15480			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.15200		0.15200		0.15460	0.15460			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.07670		0.07670		0.07760	0.07760			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06380		0.06380		0.06570	0.06570			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.05980		0.05980		0.06180	0.06180			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			10.32760		10.32760		10.40290	10.40290		14.14	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.44920		10.44920		10.52320	10.52320		14.32	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.59530		10.59530		10.66810	10.66810		15.89	0.00	0.00	0	0.00
PULA / R	On 14/03/2016	Foreign Exchange Future			1.39650		1.39650		1.40730	1.40730			0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.41160		1.41160		1.42210	1.42210			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.42700		1.42700		1.43750	1.43750			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.44110		1.44110		1.45150	1.45150			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.11290		1.11290		1.11520	1.11520			0.00	0.00	0	2.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.11620		1.11620		1.11850	1.11850			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.12000		1.12000		1.12230	1.12230			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.18501		112.82191		9.19755	112.73305		11.66	0.00	0.00	0	58,128.00
R186	On 05/05/2016	Bond Future	8.75	Call	1,170.62000		1.17062		1,175.06000	1.17506	1,170.620	11.50	0.31	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	4,315.68000		4.31568		4,408.98000	4.40898	4,315.680	11.50	0.69	0.00	0	1,900.00

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	8.85	Put	3,818.65000		3.81865	3,909.85000	3.90985	3,818.650	11.53	0.64	0.00	0	5,350.00	
R186	On 05/05/2016	Bond Future	9.25	Call	2,657.50000		2.65750	2,645.97000	2.64597	2,657.500	11.66	0.54	0.00	0	180.00	
R186	On 05/05/2016	Bond Future	9.86	Put	795.17000		0.79517	842.89000	0.84289	795.170	12.02	0.22	0.00	0	5,000.00	
R186	On 05/05/2016	Bond Future	9.89	Put	752.25000		0.75225	798.30000	0.79830	752.250	12.03	0.21	0.00	0	180.00	
R186	On 05/05/2016	Bond Future	9.96	Put	659.62000		0.65962	701.78000	0.70178	659.620	12.08	0.19	0.00	0	5,000.00	
R186	On 04/08/2016	Bond Future			9.24114		109.69194	9.25407	109.60216		11.61	0.00	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R197	On 05/05/2016	Bond Future			294.04143		294.04143	293.57230	293.57230			0.00	0.00	0	1,426.00	
R197	On 04/08/2016	Bond Future			293.23981		293.23981	292.76372	292.76372			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			240.68450		240.68450	240.10800	240.10800			0.00	0.00	0	43,502.00	
R202	On 04/08/2016	Bond Future			241.89434		241.89434	241.30831	241.30831			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			9.07547		94.86596	9.06776	94.90288		9.15	0.00	0.00	0	9,781.00	
R2023	On 04/08/2016	Bond Future			9.13744		96.69434	9.12920	96.73263		8.57	0.00	0.00	0	0.00	
R2023	On 03/11/2016	Bond Future			9.19429		94.65696	9.18504	94.69867		8.62	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			8.09671		101.43023	8.08942	101.43939		1.96	0.00	0.00	0	54,204.00	
R203	On 04/08/2016	Bond Future			8.17185		103.38539	8.16208	103.39547		1.58	0.00	0.00	0	0.00	
R203	On 03/11/2016	Bond Future			8.21831		101.23886	8.20211	101.25196		1.30	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			9.59239		90.16207	9.62041	89.96918			0.00	0.00	0	17,216.00	
R2030	On 04/08/2016	Bond Future			9.65378		87.89151	9.68267	87.69558			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			9.72681		89.05867	9.74969	88.89183		16.10	0.00	0.00	0	9,165.00	
R2032	On 04/08/2016	Bond Future			9.78693		90.77553	9.81046	90.60617		15.40	0.00	0.00	0	0.00	
R2032	On 03/11/2016	Bond Future			9.83958		88.39532	9.86353	88.22503		15.53	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			9.79291		93.88124	9.82601	93.61695			0.00	0.00	0	4,019.00	
R2035	On 04/08/2016	Bond Future			9.84950		95.69063	9.88356	95.42193			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			9.86644		90.34225	9.90977	90.00017		17.47	0.00	0.00	0	41,175.00	

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
R2037	On 04/08/2016	Bond Future		9.92750	87.82466		9.97212	87.47664		17.54	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future		9.97682	89.54711		10.02245	89.19469		16.92	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		8.49321	101.93212		8.48038	101.96146		3.75	0.00	0.00	0	33,079.00
R204	On 04/08/2016	Bond Future		8.58178	99.85523		8.56710	99.88583		3.43	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		8.64912	101.81295		8.63108	101.84695		3.15	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 05/05/2016	Bond Future		9.94707	93.87594		9.99042	93.51280		17.98	0.00	0.00	0	1,820.00
R2040	On 04/08/2016	Bond Future		10.00905	91.17593		10.05370	90.80639		18.06	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future		9.96554	91.00280		10.00882	90.63898		18.64	0.00	7,280,224.00	80	20,978.00
R2044	On 04/08/2016	Bond Future		10.02585	88.37264		10.07040	88.00246		18.74	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		10.07485	90.10586		10.12039	89.73089		18.09	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		9.95060	90.16167		9.99381	89.79131		19.16	0.00	0.00	0	63,832.00
R2048	On 04/08/2016	Bond Future		10.00505	91.89944		10.04949	91.52254		18.35	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		10.05556	89.26075		10.10101	88.87891		18.59	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future		8.70713	97.78580		8.69974	97.80804		5.29	0.00	5,867,148.00	60	42,204.00
R207	On 05/05/2016	Bond Future	7.56	Call	68.78000	0.06878	75.41000	0.07541	68.780	5.11	0.07	0.00	0	43.00
R207	On 04/08/2016	Bond Future		8.79038	96.02592		8.78212	96.04927		4.97	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		8.86560	92.47478		8.85794	92.50314		7.04	0.00	0.00	0	45,535.00
R208	On 04/08/2016	Bond Future		8.93771	94.25738		8.92936	94.28698		6.49	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future		8.99741	92.70157		8.98775	92.73431		6.41	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		9.72956	70.31216		9.76747	70.06147		18.53	0.00	0.00	0	31,955.00
R209	On 05/05/2016	Bond Future	8.25	Call	105.03000	0.10503	99.94000	0.09994	105.030	18.05	0.04	0.00	0	6,700.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 05/05/2016	Bond Future	9.00	Call	679.41000		0.67941		645.58000	0.64558	679.410	18.05	0.21	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.78171		71.66760		9.82064	71.41261		17.77	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,877.42000		2.87742		2,785.03000	2.78503	2,877.420	17.59	0.47	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,542.35000		6.54235		6,375.59000	6.37559	6,542.350	18.28	0.74	0.00	0	6,000.00
R209	On 03/11/2016	Bond Future			9.82706		69.92117		9.86679	69.66315		17.98	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			180.77974		180.77974		180.84424	180.84424			0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future			184.27898		184.27898		184.34598	184.34598			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			137.19548		137.19548		137.24783	137.24783			0.00	0.00	0	57.00
R211	On 04/08/2016	Bond Future			138.11385		138.11385		138.16818	138.16818			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			142.60282		142.60282		142.65331	142.65331			0.00	0.00	0	3,830.00
R212	On 04/08/2016	Bond Future			143.45626		143.45626		143.50870	143.50870			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			9.62078		80.87873		9.64353	80.72786		15.95	0.00	0.00	0	47,717.00
R213	On 04/08/2016	Bond Future			9.67444		82.43756		9.69783	82.28434		15.27	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.72394		80.50132		9.74772	80.34732		15.39	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			9.84260		70.41845		9.88052	70.16014		19.28	0.00	0.00	0	31,399.00
R214	On 04/08/2016	Bond Future			9.89340		71.77563		9.93233	71.51288		18.49	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	665.77000		0.66577		637.96000	0.63796	665.770	18.01	0.15	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,910.45000		1.91045		1,839.79000	1.83979	1,910.450	18.15	0.34	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	5,071.90000		5.07190		4,924.38000	4.92438	5,071.900	18.75	0.64	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,322.86000		9.32286		9,113.79000	9.11379	9,322.860	19.37	0.85	0.00	0	6,300.00
R214	On 03/11/2016	Bond Future			9.94030		69.88420		9.98004	69.61817		18.73	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future			27,816.67000		27,816.67000		28,151.96000	28,151.96000			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
SGD / R	On 14/03/2016	Foreign Exchange Future	11.13170	11.13170		11.29080	11.29080		16.71	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.29820	11.29820		11.46040	11.46040		17.90	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	5.27070	5.27070		5.32390	5.32390		13.99	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.22290	5.22290		5.28100	5.28100		17.40	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.35220	1.35220		1.36100	1.36100			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.26850	1.26850		1.27940	1.27940			0.00	0.00	0	0.00
Total for Derivatives :											1,436,720,730.60	101,035	4 834 497.00
Grand Total:											1,436,720,730.60	101,035	4 834 497.00