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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 23/02/2016

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 23/02/2016	Any day expiry	15.17470	15.17470		15.23500	15.23500		20.60	0.00	0.00	0	0.00	
\$ / R	On 24/02/2016	Any day expiry	15.17760	15.17760		15.23500	15.23500		20.36	0.00	0.00	0	0.00	
\$ / R	On 24/02/2016	Any day expiry	15.87	Call	0.84280	0.00084	7.14660	0.00715	0.843	35.82	0.01	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry	15.17760	15.17760		15.23500	15.23500		19.86	0.00	0.00	0	0.00	
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	42.48	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	0.02210	0.00002	0.00690	0.00001	0.022	44.51	0.00	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	355.76230	0.35576	419.54030	0.41954	355.762	26.39	0.88	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	10.16820	0.01017	24.90160	0.02490	10.168	27.77	0.07	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry	15.17760	15.17760		15.23790	15.23790		19.72	0.00	0.00	0	392.00	
\$ / R	On 29/02/2016	Any day expiry	15.18610	15.18610		15.24640	15.24640		17.83	0.00	0.00	0	306.00	
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	0.65000	0.00065	1.03660	0.00104	0.650	25.86	0.00	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	603.29640	0.60330	657.55740	0.65756	603.296	22.56	0.92	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	16.16	Call	4.01170	0.00401	5.43820	0.00544	4.012	24.13	0.02	0.00	0	5,000.00
\$ / R	On 01/03/2016	Any day expiry	15.18890	15.18890		15.24930	15.24930		18.06	0.00	0.00	0	0.00	
\$ / R	On 01/03/2016	Any day expiry	15.20	Put	157.20000	0.15720	0.00000	0.00000	157.200	18.06	0.51	154,046,934.00	20,000	20,000.00
\$ / R	On 01/03/2016	Any day expiry	16.26	Call	2.39490	0.00239	5.06220	0.00506	2.395	22.39	0.01	0.00	0	2,500.00

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 02/03/2016	Any day expiry		15.19170	15.19170	15.25210	15.25210		18.32	0.00	0.00	0	0.00
\$ / R	14.60	Call	610.89800	0.61090	666.59300	0.66659	610.898	20.23	0.91	0.00	0	10,000.00		
\$ / R	14.61	Call	601.74670	0.60175	657.36450	0.65736	601.747	20.20	0.91	0.00	0	20,000.00		
\$ / R	14.62	Call	592.62820	0.59263	648.16930	0.64817	592.628	20.17	0.90	0.00	0	10,000.00		
\$ / R	15.86	Call	12.08800	0.01209	24.32380	0.02432	12.088	19.05	0.07	0.00	0	2,000.00		
\$ / R		On 03/03/2016	Any day expiry		15.19460	15.19460	15.25500	15.25500		18.52	0.00	2,999,937.60	198	269.00
\$ / R		On 04/03/2016	Any day expiry		15.19740	15.19740	15.25780	15.25780		18.68	0.00	0.00	0	0.00
\$ / R	15.47	Call	88.02010	0.08802	122.34460	0.12234	88.020	19.23	0.29	0.00	0	2,500.00		
\$ / R		On 07/03/2016	Any day expiry		15.20600	15.20600	15.26640	15.26640		18.14	0.00	710,381.50	47	301.00
\$ / R		On 08/03/2016	Any day expiry		15.20890	15.20890	15.14100	15.14100		18.29	0.00	0.00	0	0.00
\$ / R	15.14	Call	252.08660	0.25209	0.00000	0.00000	252.087	18.21	0.56	42,220,678.50	5,000	2,500.00		
\$ / R		On 11/03/2016	Any day expiry		15.21740	15.21740	15.27780	15.27780		18.60	0.00	0.00	0	272.00
\$ / R		On 14/03/2016	Foreign Exchange Future		15.22600	15.22600	15.28630	15.28630		18.33	0.00	967,795,012.00	63,562	781,001.00
\$ / R	11.55	Put	0.02610	0.00003	0.03140	0.00003	0.026	31.94	0.00	0.00	0	42,370.00		
\$ / R	11.60	Put	0.02770	0.00003	0.03310	0.00003	0.028	31.58	0.00	0.00	0	30,000.00		
\$ / R	11.80	Put	0.03510	0.00004	0.04080	0.00004	0.035	30.15	0.00	0.00	0	1,000.00		
\$ / R	11.83	Put	0.03640	0.00004	0.04220	0.00004	0.036	29.93	0.00	0.00	0	1,204.00		
\$ / R	11.91	Put	0.04010	0.00004	0.04590	0.00005	0.040	29.36	0.00	0.00	0	788.00		
\$ / R	11.95	Put	0.04210	0.00004	0.04790	0.00005	0.042	29.07	0.00	0.00	0	1,000.00		
\$ / R	12.00	Put	0.04470	0.00004	0.05050	0.00005	0.045	28.71	0.00	0.00	0	30,000.00		
\$ / R	12.11	Put	0.05110	0.00005	0.05690	0.00006	0.051	27.92	0.00	0.00	0	786.00		
\$ / R	12.26	Put	0.06970	0.00007	0.06830	0.00007	0.070	27.08	0.00	0.00	0	10,000.00		
\$ / R	12.55	Call	2,676.18010	2.67618	2,736.46860	2.73647	2,676.180	26.12	1.00	0.00	0	12,000.00		
\$ / R	12.74	Put	0.33110	0.00033	0.30190	0.00030	0.331	25.49	0.00	0.00	0	10,000.00		
\$ / R	12.80	Call	2,426.40030	2.42640	2,486.66230	2.48666	2,426.400	25.29	1.00	0.00	0	20,000.00		
\$ / R	12.95	Put	0.64080	0.00064	0.56960	0.00057	0.641	24.79	0.00	0.00	0	38,000.00		
\$ / R	13.10	Put	1.01870	0.00102	0.89100	0.00089	1.019	24.29	0.00	0.00	0	35,000.00		
\$ / R	13.20	Call	2,027.38190	2.02738	2,087.49700	2.08750	2,027.382	23.96	1.00	0.00	0	1,000.00		
\$ / R	13.26	Put	1.65690	0.00166	1.42750	0.00143	1.657	23.76	0.01	0.00	0	10,000.00		
\$ / R	13.50	Call	1,729.38050	1.72938	1,789.15980	1.78916	1,729.380	22.97	0.99	0.00	0	1,000.00		
\$ / R	13.55	Call	1,679.91160	1.67991	1,739.59870	1.73960	1,679.912	22.80	0.99	0.00	0	12,000.00		
\$ / R	13.75	Put	6.94100	0.00694	5.79610	0.00580	6.941	22.14	0.02	0.00	0	4,000.00		
\$ / R	13.76	Call	1,473.09530	1.47310	1,532.25310	1.53225	1,473.095	22.08	0.98	0.00	0	10,000.00		
\$ / R	13.94	Call	1,296.57820	1.29658	1,355.89750	1.35590	1,296.578	21.08	0.97	0.00	0	788.00		
\$ / R	13.95	Put	10.81760	0.01082	9.85340	0.00985	10.818	21.03	0.04	0.00	0	32,000.00		
\$ / R	14.00	Call	1,238.10110	1.23810	1,297.53470	1.29753	1,238.101	20.75	0.96	0.00	0	1,750.00		
\$ / R	14.10	Call	1,141.16370	1.14116	1,200.87620	1.20088	1,141.164	20.20	0.95	0.00	0	9,370.00		
\$ / R	14.20	Put	19.03390	0.01903	18.85810	0.01886	19.034	19.64	0.06	0.00	0	800.00		
\$ / R	14.21	Call	1,035.47340	1.03547	1,095.64670	1.09565	1,035.473	19.58	0.94	0.00	0	10,000.00		
\$ / R	14.26	Put	21.83170	0.02183	21.97590	0.02198	21.832	19.31	0.07	0.00	0	402.00		
\$ / R	14.31	Call	940.48420	0.94048	1,001.24200	1.00124	940.484	19.03	0.92	0.00	0	43,156.00		
\$ / R	14.50	Call	763.96390	0.76396	826.31230	0.82631	763.964	17.98	0.88	0.00	0	1,300.00		
\$ / R	14.50	Put	37.96390	0.03796	40.01230	0.04001	37.964	17.98	0.12	0.00	0	2,500.00		
\$ / R	14.59	Call	687.21930	0.68722	747.53070	0.74753	687.219	18.02	0.85	0.00	0	1,204.00		

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	Call	597.97600	0.59798	657.37070	0.65737	597.976	18.07	0.80	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	71.97600	0.07198	71.07070	0.07107	71.976	18.07	0.20	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	559.26460	0.55926	618.09450	0.61809	559.265	18.09	0.78	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Put	83.26460	0.08326	81.79450	0.08179	83.265	18.09	0.22	974,893.59	300	300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	95.80800	0.09581	93.67270	0.09367	95.808	18.12	0.25	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	159.67420	0.15967	153.77740	0.15378	159.674	18.21	0.35	0.00	0	41,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	163.47680	0.16348	157.34330	0.15734	163.477	18.22	0.36	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	175.24310	0.17524	168.37660	0.16838	175.243	18.23	0.38	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.13	Put	213.82990	0.21383	204.52890	0.20453	213.830	18.27	0.43	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	273.28090	0.27328	322.15770	0.32216	273.281	18.31	0.52	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	240.21570	0.24022	286.31110	0.28631	240.216	18.37	0.48	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	395.48290	0.39548	374.02080	0.37402	395.483	18.77	0.62	71,175,522.15	7,500	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.50	Call	155.52460	0.15552	0.00000	0.00000	155.525	18.87	0.35	81,705,771.00	15,000	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	138.02190	0.13802	172.74080	0.17274	138.022	19.00	0.32	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	135.27200	0.13527	169.61780	0.16962	135.272	19.03	0.32	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	129.91080	0.12991	163.51400	0.16351	129.911	19.07	0.31	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	127.29850	0.12730	160.53090	0.16053	127.299	19.09	0.30	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.70	Put	577.55510	0.57756	546.84110	0.54684	577.555	19.31	0.74	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	93.19760	0.09320	121.01630	0.12102	93.198	19.42	0.24	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	75.18510	0.07519	99.61600	0.09962	75.185	19.63	0.20	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	699.18510	0.69919	663.31600	0.66332	699.185	19.63	0.80	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	53.98220	0.05398	73.77960	0.07378	53.982	19.96	0.15	1,796,512.28	750	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	827.98220	0.82798	787.47960	0.78748	827.982	19.96	0.85	0.00	0	502.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	33.01400	0.03301	47.37350	0.04737	33.014	20.20	0.10	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	23.03230	0.02303	33.99320	0.03399	23.032	20.37	0.07	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	1,241.21080	1.24121	1,189.65880	1.18966	1,241.211	20.51	0.94	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	15.04100	0.01504	22.90700	0.02291	15.041	20.57	0.05	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	13.12650	0.01313	20.18340	0.02018	13.127	20.63	0.04	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	7.51510	0.00752	11.98940	0.01199	7.515	20.87	0.03	0.00	0	35,701.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	1,531.51510	1.53152	1,475.68940	1.47569	1,531.515	20.87	0.97	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	1,629.95560	1.62996	1,572.86550	1.57287	1,629.956	21.16	0.98	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	1,679.44670	1.67945	1,622.10100	1.62210	1,679.447	21.39	0.98	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Call	4.57500	0.00458	7.08320	0.00708	4.575	21.85	0.02	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	1,778.57500	1.77857	1,720.78320	1.72078	1,778.575	21.85	0.98	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	3.39010	0.00339	5.27360	0.00527	3.390	22.68	0.01	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	2.37210	0.00237	3.70010	0.00370	2.372	23.74	0.01	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	0.81740	0.00082	1.25840	0.00126	0.817	27.56	0.00	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			15.22890	15.22890	15.28920	15.28920		18.42	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			15.23170	15.23170	15.29200	15.29200		18.50	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	2.34670	0.00235	2.09490	0.00209	2.347	22.76	0.01	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	668.63650	0.66864	727.86840	0.72787	668.636	18.22	0.82	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			15.25170	15.25170	15.31200	15.31200		18.39	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	6.32630	0.00633	5.20070	0.00520	6.326	19.24	0.02	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	471.29280	0.47129	524.54660	0.52455	471.293	18.26	0.65	0.00	0	19,744.00

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\$ / R			On 29/03/2016	Any day expiry			15.26890	15.26890	15.32930	15.32930	18.05	0.00	0.00	0	140.00
\$ / R	11.80	Put	On 29/03/2016	Any day expiry	0.24740	0.00025	0.25950	0.00026	0.247	26.45	0.00	0.00	0	250.00	
\$ / R	13.50	Put	On 29/03/2016	Any day expiry	5.39510	0.00540	6.10020	0.00610	5.395	18.91	0.02	0.00	0	150.00	
\$ / R	15.25	Call	On 29/03/2016	Any day expiry	349.75270	0.34975	400.27950	0.40028	349.753	18.05	0.52	0.00	0	250.00	
\$ / R	15.96	Call	On 29/03/2016	Any day expiry	127.09360	0.12709	156.56740	0.15657	127.094	19.49	0.24	0.00	0	150.00	
\$ / R			On 31/03/2016	Any day expiry	15.27470	15.27470	15.33510	15.33510		18.08	0.00	0.00	0	359.00	
\$ / R			On 04/04/2016	Any day expiry	15.28620	15.28620	15.34670	15.34670		17.99	0.00	0.00	0	140.00	
\$ / R			On 05/04/2016	Any day expiry	15.28910	15.28910	15.34960	15.34960		18.01	0.00	0.00	0	0.00	
\$ / R	15.87	Call	On 05/04/2016	Any day expiry	177.68430	0.17768	213.30810	0.21331	177.684	19.14	0.29	0.00	0	5,000.00	
\$ / R			On 06/04/2016	Any day expiry	15.29200	15.29200	15.35250	15.35250		18.03	0.00	0.00	0	0.00	
\$ / R			On 07/04/2016	Any day expiry	15.29490	15.29490	15.35540	15.35540		18.04	0.00	0.00	0	0.00	
\$ / R	16.23	Call	On 07/04/2016	Any day expiry	116.92010	0.11692	144.95450	0.14495	116.920	19.84	0.20	0.00	0	5,000.00	
\$ / R			On 11/04/2016	Any day expiry	15.30650	15.30650	15.36700	15.36700		17.89	0.00	0.00	0	100.00	
\$ / R			On 15/04/2016	Any day expiry	15.31810	15.31810	15.37860	15.37860		17.95	0.00	0.00	0	2,267.00	
\$ / R			On 18/04/2016	Any day expiry	15.32680	15.32680	15.38730	15.38730		17.90	0.00	0.00	0	0.00	
\$ / R	13.97	Put	On 18/04/2016	Any day expiry	38.00600	0.03801	40.65120	0.04065	38.006	17.34	0.08	0.00	0	17,896.00	
\$ / R	15.42	Call	On 18/04/2016	Any day expiry	384.17540	0.38418	435.93150	0.43593	384.175	18.03	0.48	0.00	0	17,896.00	
\$ / R	17.09	Call	On 18/04/2016	Any day expiry	57.36760	0.05737	74.48370	0.07448	57.368	21.17	0.10	0.00	0	5,000.00	
\$ / R			On 20/04/2016	Any day expiry	15.33250	15.33250	15.39310	15.39310		17.93	0.00	0.00	0	700.00	
\$ / R			On 25/04/2016	Any day expiry	15.34700	15.34700	15.40760	15.40760		17.90	0.00	0.00	0	0.00	
\$ / R	16.81	Call	On 25/04/2016	Any day expiry	99.20360	0.09920	123.25470	0.12325	99.204	20.63	0.15	0.00	0	10,000.00	
\$ / R			On 26/04/2016	Any day expiry	15.34990	15.34990	15.41060	15.41060		17.94	0.00	0.00	0	180.00	
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	1.31310	0.00131	1.42970	0.00143	1.313	23.32	0.00	0.00	0	250.00	
\$ / R	13.50	Put	On 26/04/2016	Any day expiry	20.62630	0.02063	22.91640	0.02292	20.626	18.31	0.04	0.00	0	150.00	
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	336.21310	0.33621	385.08030	0.38508	336.213	18.50	0.41	0.00	0	250.00	
\$ / R	16.29	Call	On 26/04/2016	Any day expiry	175.90410	0.17590	210.73080	0.21073	175.904	19.66	0.25	0.00	0	150.00	
\$ / R	16.69	Call	On 26/04/2016	Any day expiry	116.10480	0.11610	142.74760	0.14275	116.105	20.43	0.17	0.00	0	10,000.00	
\$ / R			On 29/04/2016	Any day expiry	15.35870	15.35870	15.41940	15.41940		18.00	0.00	0.00	0	500.00	
\$ / R			On 04/05/2016	Any day expiry	15.37330	15.37330	15.43410	15.43410		17.96	0.00	0.00	0	370.00	
\$ / R			On 10/05/2016	Any day expiry	15.39080	15.39080	15.45180	15.45180		18.07	0.00	0.00	0	0.00	
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	110.12070	0.11012	114.10890	0.11411	110.121	17.35	0.16	0.00	0	8,403.00	
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	459.39980	0.45940	513.59180	0.51359	459.400	18.26	0.48	0.00	0	8,403.00	
\$ / R			On 13/05/2016	Any day expiry	15.39960	15.39960	15.46060	15.46060		18.14	0.00	0.00	0	550.00	
\$ / R			On 16/05/2016	Any day expiry	15.40830	15.40830	15.46940	15.46940		18.08	0.00	0.00	0	100.00	
\$ / R			On 17/05/2016	Any day expiry	15.41120	15.41120	15.47240	15.47240		18.11	0.00	0.00	0	100.00	
\$ / R			On 19/05/2016	Any day expiry	15.41710	15.41710	15.47820	15.47820		18.14	0.00	0.00	0	0.00	
\$ / R	15.70	Call	On 19/05/2016	Any day expiry	431.85420	0.43185	484.10590	0.48411	431.854	18.66	0.44	0.00	0	5,000.00	
\$ / R			On 23/05/2016	Any day expiry	15.42870	15.42870	15.36100	15.36100		18.19	0.00	0.00	0	0.00	
\$ / R	15.36	Call	On 23/05/2016	Any day expiry	586.78700	0.58679	0.00000	0.00000	586.787	18.10	0.54	41,295,360.00	5,000	5,000.00	
\$ / R			On 27/05/2016	Any day expiry	15.44060	15.44060	15.50200	15.50200		18.32	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	4.17680	0.00418	4.02320	0.00402	4.177	22.12	0.01	0.00	0	250.00	
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	42.71110	0.04271	44.66770	0.04467	42.711	18.14	0.07	0.00	0	150.00	
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	337.01800	0.33702	382.57440	0.38257	337.018	19.47	0.35	0.00	0	250.00	
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	218.05060	0.21805	252.78650	0.25279	218.051	20.52	0.24	0.00	0	150.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/05/2016	Any day expiry		15.45260	15.45260		15.51410	15.51410		18.28	0.00	0.00	0	338.00
\$ / R	On 06/06/2016	Any day expiry		15.47060	15.47060		15.53220	15.53220		18.32	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	6.91480	0.00691	6.63070	0.00663	6.915	20.10	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	613.16680	0.61317	671.64050	0.67164	613.167	18.32	0.52	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry		15.47660	15.47660		15.53820	15.53820		18.45	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	233.75120	0.23375	236.84650	0.23685	233.751	17.57	0.25	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	494.93300	0.49493	546.99570	0.54700	494.933	18.91	0.44	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry		15.47960	15.47960		15.54120	15.54120		18.46	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future		15.49160	15.49160		15.55330	15.55330		18.45	0.00	179,718,051.60	11,601	201,685.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	7.02880	0.00703	7.00780	0.00701	7.029	19.83	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	21.18400	0.02118	20.93410	0.02093	21.184	18.49	0.03	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	24.51060	0.02451	24.42620	0.02443	24.511	18.39	0.04	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	33.58680	0.03359	34.01410	0.03401	33.587	18.18	0.05	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,044.24980	2.04425	2,107.58340	2.10758	2,044.250	17.87	0.93	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	52.64980	0.05265	54.28340	0.05428	52.650	17.87	0.07	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	54.98760	0.05499	56.77370	0.05677	54.988	17.84	0.08	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	142.40590	0.14241	146.16570	0.14617	142.406	17.47	0.17	0.00	0	2,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	152.76060	0.15276	156.47430	0.15647	152.761	17.48	0.18	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	212.87220	0.21287	216.04170	0.21604	212.872	17.55	0.23	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.75	Put	287.92400	0.28792	289.95020	0.28995	287.924	17.61	0.29	0.00	0	47,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	324.99870	0.32500	326.43530	0.32644	324.999	17.72	0.32	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	918.25760	0.91826	980.86920	0.98087	918.258	17.81	0.66	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	373.15840	0.37316	373.78360	0.37378	373.158	17.86	0.35	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	877.42440	0.87742	939.52130	0.93952	877.424	17.89	0.65	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	385.82440	0.38582	386.22130	0.38622	385.824	17.89	0.35	0.00	0	15,840.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	475.35240	0.47535	525.71590	0.52572	475.352	19.11	0.42	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	443.66600	0.44367	492.45580	0.49246	443.666	19.27	0.40	0.00	0	2,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	952.06600	0.95207	939.15580	0.93916	952.066	19.27	0.60	0.00	0	41,005.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	414.02540	0.41403	461.22430	0.46122	414.025	19.44	0.38	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.17	Put	1,072.83530	1.07284	1,057.21710	1.05722	1,072.835	19.55	0.63	0.00	0	20,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	378.37510	0.37838	423.49930	0.42350	378.375	19.65	0.35	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,138.98830	1.13899	1,121.93750	1.12194	1,138.988	19.70	0.65	106,054,242.00	10,000	10,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,323.18090	1.32318	1,301.89490	1.30189	1,323.181	20.12	0.70	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	308.46690	0.30847	348.38010	0.34838	308.467	20.18	0.30	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,442.92500	1.44292	1,419.15690	1.41916	1,442.925	20.39	0.72	18,782,376.60	1,672	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.92	Put	1,666.01720	1.66602	1,638.00160	1.63800	1,666.017	20.88	0.76	257,436,094.00	20,000	0.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	236.04920	0.23605	269.58220	0.26958	236.049	20.90	0.24	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	232.94700	0.23295	266.17570	0.26618	232.947	20.93	0.24	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	225.38450	0.22538	257.86790	0.25787	225.385	21.02	0.23	0.00	0	2,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	216.58710	0.21659	248.26800	0.24827	216.587	21.13	0.22	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	212.15370	0.21215	243.61460	0.24361	212.154	21.17	0.22	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	114.77380	0.11477	135.07010	0.13507	114.774	22.55	0.13	1,644,520.58	836	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	109.62560	0.10963	129.22290	0.12922	109.626	22.66	0.12	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	102.71030	0.10271	121.34780	0.12135	102.710	22.81	0.11	0.00	0	6,600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	78.06620	0.07807	93.06170	0.09306	78.066	23.46	0.09	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry			15.52470	15.52470	15.58650	15.58650		18.56	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	481.80880	0.48181	480.00230	0.48000	481.809	18.19	0.39	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	326.39030	0.32639	365.54770	0.36555	326.390	20.43	0.30	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.53670	15.53670	15.59850	15.59850		18.62	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	5.88780	0.00589	6.26250	0.00626	5.888	20.34	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	61.14270	0.06114	62.38050	0.06238	61.143	17.68	0.08	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	343.69810	0.34370	383.72640	0.38373	343.698	20.36	0.31	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	266.56840	0.26657	300.59620	0.30060	266.568	21.10	0.25	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			15.62080	15.62080	15.68300	15.68300		18.78	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,425.66440	1.42566	1,406.54000	1.40654	1,425.664	20.32	0.65	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	193.96520	0.19397	219.33040	0.21933	193.965	22.69	0.17	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.62380	15.62380	15.68600	15.68600		18.80	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	7.06390	0.00706	8.08020	0.00808	7.064	19.11	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	74.62320	0.07462	75.62140	0.07562	74.623	17.27	0.09	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	342.40470	0.34240	379.23470	0.37923	342.405	21.23	0.28	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	288.72170	0.28872	322.63140	0.32263	288.722	21.68	0.24	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.66880	15.66880	15.73130	15.73130		18.88	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	18.84970	0.01885	17.96500	0.01797	18.850	16.45	0.03	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	870.96020	0.87096	927.42740	0.92743	870.960	18.72	0.56	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.68080	15.68080	15.74330	15.74330		18.93	0.00	0.00	0	105.00
\$ / R	On 26/08/2016	Any day expiry			15.71400	15.71400	15.77680	15.77680		19.00	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	7.81000	0.00781	9.76970	0.00977	7.810	18.04	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	84.56310	0.08456	83.88270	0.08388	84.563	16.81	0.09	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	335.29440	0.33529	370.16740	0.37017	335.294	21.97	0.25	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	302.05280	0.30205	334.36290	0.33436	302.053	22.28	0.23	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.74850	15.74850	15.81150	15.81150		19.06	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.75480	15.75480	15.81780	15.81780		19.08	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	137.23120	0.13723	135.68940	0.13569	137.231	17.12	0.13	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	442.54270	0.44254	481.31940	0.48132	442.543	21.39	0.30	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			15.75790	15.75790	15.82090	15.82090		19.09	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.77050	15.77050	15.83360	15.83360		19.09	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	477.94190	0.47794	476.94910	0.47695	477.942	18.05	0.32	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	253.85460	0.25385	280.36660	0.28037	253.855	23.23	0.18	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.77680	15.77680	15.83990	15.83990		19.17	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.78930	15.78930	15.85250	15.85250		19.16	0.00	19,736,625.00	1,250	136,817.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	64.58540	0.06459	63.39290	0.06339	64.585	16.50	0.07	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	327.49160	0.32749	326.97830	0.32698	327.492	17.85	0.24	114,399,375.00	30,000	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	663.22310	0.66322	0.00000	0.00000	663.223	20.16	0.41	97,746,600.00	15,000	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	437.78940	0.43779	476.09270	0.47609	437.789	21.64	0.29	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	402.32860	0.40233	438.61750	0.43862	402.329	21.90	0.27	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	206.86630	0.20687	227.82890	0.22783	206.866	24.72	0.15	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.81760	15.81760	15.88080	15.88080		19.21	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	12.08260	0.01208	14.17380	0.01417	12.083	18.01	0.01	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	103.16100	0.10316	101.69490	0.10169	103.161	16.86	0.10	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	344.44030	0.34444	376.02580	0.37603	344.440	22.61	0.23	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	323.70880	0.32371	353.81960	0.35382	323.709	22.81	0.22	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.90550	15.90550	15.96910	15.96910		19.39	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	15.83810	0.01584	17.25080	0.01725	15.838	17.93	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	116.12640	0.11613	115.57000	0.11557	116.126	16.81	0.10	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	347.75700	0.34776	377.56220	0.37756	347.757	23.18	0.22	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	338.39290	0.33839	367.63240	0.36763	338.393	23.28	0.21	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.00930	16.00930	16.07340	16.07340		19.54	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	19.47470	0.01947	20.06000	0.02006	19.475	17.70	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	128.88580	0.12889	128.58400	0.12858	128.886	16.72	0.11	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	358.76970	0.35877	385.76800	0.38577	358.770	23.98	0.21	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.06050	16.06050	16.12530	16.12530		19.61	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.07660	16.07660	16.14150	16.14150		19.66	0.00	16,076,600.00	1,000	16,853.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	18.78070	0.01878	19.54720	0.01955	18.781	17.17	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	87.46260	0.08746	87.98710	0.08799	87.463	16.04	0.08	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	107.35790	0.10736	107.46160	0.10746	107.358	16.29	0.09	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	133.90990	0.13391	133.37790	0.13338	133.910	16.58	0.11	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	442.95570	0.44296	438.82810	0.43883	442.956	18.13	0.26	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	542.98250	0.54298	537.87550	0.53788	542.983	18.27	0.30	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	569.96600	0.56997	564.58800	0.56459	569.966	18.30	0.31	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	577.82190	0.57782	572.36540	0.57237	577.822	18.31	0.31	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	667.71510	0.66772	659.58600	0.65959	667.715	18.56	0.34	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	672.39560	0.67240	0.00000	0.00000	672.396	18.57	0.34	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,441.13970	1.44114	1,497.10210	1.49710	1,441.140	18.80	0.63	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	815.47490	0.81547	806.12280	0.80612	815.475	18.93	0.38	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	978.00920	0.97801	967.36030	0.96736	978.009	19.30	0.43	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,094.11750	1.09412	1,082.56230	1.08256	1,094.118	19.54	0.45	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,215.98980	1.21599	1,203.45780	1.20346	1,215.990	19.78	0.48	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,389.14360	1.38914	1,374.81910	1.37482	1,389.144	20.11	0.52	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,428.91270	1.42891	1,414.18440	1.41418	1,428.913	20.18	0.52	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,537.72210	1.53772	1,521.55960	1.52156	1,537.722	20.39	0.54	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	1,586.49380	1.58649	1,569.78960	1.56979	1,586.494	20.48	0.55	0.00	0	15,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.51	Put	2,141.64220	2.14164	2,119.36110	2.11936	2,141.642	21.47	0.63	166,424,544.00	15,000	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	669.06890	0.66907	0.00000	0.00000	669.069	21.70	0.35	43,231,496.70	7,000	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	530.90740	0.53091	566.46240	0.56646	530.907	22.68	0.29	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	467.69790	0.46770	500.32640	0.50033	467.698	23.25	0.25	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	456.81330	0.45681	488.09260	0.48809	456.813	23.38	0.25	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	454.78420	0.45478	485.43220	0.48543	454.784	23.42	0.25	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	440.10210	0.44010	470.00110	0.47000	440.102	23.69	0.24	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	430.80500	0.43081	460.22780	0.46023	430.805	23.88	0.23	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	393.34150	0.39334	420.78810	0.42079	393.342	24.71	0.21	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	389.58230	0.38958	416.82350	0.41682	389.582	24.80	0.21	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	385.16820	0.38517	412.16500	0.41217	385.168	24.91	0.21	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	375.27120		0.37527	401.71970	0.40172	375.271	25.17	0.20	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	366.55530		0.36656	392.52010	0.39252	366.555	25.41	0.20	0.00	0	600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	361.41200		0.36141	387.08260	0.38708	361.412	25.55	0.19	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	352.78320		0.35278	377.95810	0.37796	352.783	25.81	0.19	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	349.23120		0.34923	374.19760	0.37420	349.231	25.92	0.19	0.00	0	368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	297.21080		0.29721	322.97570	0.32298	297.211	26.27	0.16	0.00	0	32,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	286.29010		0.28629	311.44870	0.31145	286.290	26.27	0.16	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	261.56720		0.26157	285.30700	0.28531	261.567	26.27	0.15	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	255.70160		0.25570	279.09490	0.27909	255.702	26.27	0.14	0.00	0	69,895.00	
\$ / R	On 13/03/2017	Foreign Exchange Future			16.33420	16.33420		16.39880	16.39880		20.05	0.00	0.00	0	0.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,602.99960	1.60300		1,587.72820	1.58773	1,603.000	20.50	0.51	0.00	0	1,800.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	424.81920	0.42482		451.87000	0.45187	424.819	26.53	0.19	0.00	0	1,800.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			16.56850	16.56850		16.63100	16.63100		20.73	0.00	0.00	0	0.00	
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.22600	15.22600		15.28630	15.28630		18.33	0.00	1,979,380.00	130	1,087.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.49160	15.49160		15.55330	15.55330		18.45	0.00	433,764.80	28	239.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.78930	15.78930		15.85250	15.85250		19.16	0.00	236,839.50	15	127.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.07660	16.07660		16.14150	16.14150		19.66	0.00	0.00	0	20.00	
£ / R	On 26/02/2016	Any day expiry			21.36400	21.36400		21.51140	21.51140		21.25	0.00	0.00	0	163.00	
£ / R	On 29/02/2016	Any day expiry			21.37620	21.37620		21.52350	21.52350		19.55	0.00	0.00	0	56.00	
£ / R	On 07/03/2016	Any day expiry			21.40450	21.40450		21.55190	21.55190		20.55	0.00	0.00	0	115.00	
£ / R	On 14/03/2016	Foreign Exchange Future			21.43280	21.43280		21.58010	21.58010		21.02	0.00	62,926,700.80	2,936	56,150.00	
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	144.16410	0.14416		133.30210	0.13330	144.164	20.07	0.24	0.00	0	21,300.00	
£ / R	On 14/03/2016	Foreign Exchange Future	21.50	Put	457.51660	0.45752		412.24790	0.41225	457.517	21.11	0.52	0.00	0	12,000.00	
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	1,762.27040	1.76227		1,643.26180	1.64326	1,762.270	23.53	0.91	0.00	0	4,000.00	
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	14.62030	0.01462		25.34720	0.02535	14.620	24.96	0.03	0.00	0	11,400.00	
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	3.64230	0.00364		6.58670	0.00659	3.642	28.89	0.01	0.00	0	7,800.00	
£ / R	On 15/04/2016	Any day expiry			21.56510	21.56510		21.71290	21.71290		21.15	0.00	0.00	0	121.00	
£ / R	On 13/06/2016	Foreign Exchange Future			21.81590	21.81590		21.96550	21.96550		21.40	0.00	9,249,941.60	424	4,580.00	
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	358.80240	0.35880		414.98940	0.41499	358.802	24.07	0.23	0.00	0	1,300.00	
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	139.07820	0.13908		166.25950	0.16626	139.078	26.02	0.10	0.00	0	2,600.00	
£ / R	On 08/09/2016	Any day expiry			22.20140	22.20140		22.35310	22.35310		21.55	0.00	0.00	0	0.00	
£ / R	On 08/09/2016	Any day expiry	21.20	Put	874.29590	0.87430		840.84280	0.84084	874.296	20.64	0.35	0.00	0	12,264.00	
£ / R	On 08/09/2016	Any day expiry	25.85	Call	496.57280	0.49657		544.12400	0.54412	496.573	24.83	0.23	0.00	0	12,264.00	
£ / R	On 19/09/2016	Foreign Exchange Future			22.25180	22.25180		22.40390	22.40390		21.38	0.00	0.00	0	900.00	
£ / R	On 19/12/2016	Foreign Exchange Future			22.67500	22.67500		22.83160	22.83160		20.58	0.00	0.00	0	0.00	
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	180.46070	0.18046		183.32590	0.18333	180.461	18.64	0.09	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,891.54180	1.89154		1,834.39130	1.83439	1,891.542	20.84	0.49	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	659.56300	0.65956		714.65590	0.71466	659.563	24.10	0.25	0.00	0	783.00	
¥ / R	On 14/03/2016	Foreign Exchange Future			0.13566	0.13566		0.13518	0.13518		24.45	0.00	0.00	0	5,671.00	
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13845	0.13845		0.13797	0.13797		21.74	0.00	0.00	0	5,474.00	
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14165	0.14165		0.14116	0.14116		21.04	0.00	0.00	0	1,056.00	



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 24/02/2016	Any day expiry			16.69880		16.69880		16.78780	16.78780		23.89	0.00	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			16.69880		16.69880		16.78830	16.78830		20.53	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry			16.70230		16.70230		16.79510	16.79510		19.25	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			16.75730		16.75730		16.85040	16.85040		19.82	0.00	51,863,843.50	3,095	75,060.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.08190		0.00008	0.10920	0.00011		0.082	31.12	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.09470		0.00009	0.13840	0.00014		0.095	30.08	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	0.39920		0.00040	0.47120	0.00047		0.399	27.32	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	0.64750		0.00065	0.69160	0.00069		0.648	26.76	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	2.84770		0.00285	2.33870	0.00234		2.848	25.00	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	1,863.30390		1.86330	1,954.85030	1.95485		1,863.304	24.07	0.98	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	6.00390		0.00600	4.45030	0.00445		6.004	24.07	0.02	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	6.94830		0.00695	5.06190	0.00506		6.948	23.89	0.02	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,403.86730		1.40387	1,493.75230	1.49375		1,403.867	22.17	0.95	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	16.56730		0.01657	13.35230	0.01335		16.567	22.17	0.05	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	861.71220		0.86171	952.63970	0.95264		861.712	19.66	0.86	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	819.55130		0.81955	908.65210	0.90865		819.551	19.67	0.85	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	698.37710		0.69838	785.05810	0.78506		698.377	19.70	0.79	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	586.21290		0.58621	669.65040	0.66965		586.213	19.73	0.73	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	248.75530		0.24876	308.64930	0.30865		248.755	20.04	0.44	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			16.71590		16.71590	16.80840	16.80840			20.01	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			16.72270		16.72270	16.81880	16.81880			20.10	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			16.75350		16.75350	16.84620	16.84620			19.59	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			16.77200		16.77200	16.86460	16.86460			19.36	0.00	0.00	0	25.00
€ / R	On 29/04/2016	Any day expiry			16.78630		16.78630	16.87880	16.87880			19.39	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			16.80310		16.80310	16.89560	16.89560			19.06	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			16.82320		16.82320	16.91560	16.91560			19.10	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.10060		17.10060	17.19490	17.19490			19.37	0.00	16,963,795.20	992	42,048.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	33.27670		0.03328	28.74810	0.02875		33.277	20.09	0.04	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,398.29320		1.39829	1,479.93200	1.47993		1,398.293	18.75	0.76	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.49060		17.49060	17.58700	17.58700			19.67	0.00	8,745,300.00	500	9,388.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.87510		17.87510	17.97220	17.97220			19.90	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	570.90830		0.57091	547.75720	0.54776		570.908	18.79	0.28	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	766.66680		0.76667	743.74320	0.74374		766.667	18.97	0.34	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	542.78520		0.54279	595.52780	0.59553		542.785	22.92	0.27	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	427.15970		0.42716	471.94520	0.47195		427.160	24.48	0.21	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			103.20104		103.20104	103.13147	103.13147				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			100.45875		100.45875	100.38731	100.38731				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.18452		100.18452	100.18927	100.18927				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.22913		100.22913	100.21427	100.21427				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.65632		100.65632	100.64035	100.64035				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
2Y STND	On 16/03/2018	Interest Rate Swap			100.13047		100.13047		100.12261	100.12261			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.98688		100.98688		100.93727	100.93727			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.51623		100.51623		100.46725	100.46725			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			471.38600		471.38600		470.89400	470.89400			0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future			480.23400		480.23400		479.85400	479.85400			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			544.30500		544.30500		542.93600	542.93600			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			554.52200		554.52200		553.26800	553.26800			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			493.84500		493.84500		491.97600	491.97600			0.00	0.00	0	510.00
ALBI	On 04/08/2016	Index Future			503.11500		503.11500		501.33700	501.33700			0.00	0.00	0	139.00
ALBI	On 03/11/2016	Index Future			512.90500		512.90500		511.24700	511.24700			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.99550		10.99550		11.03490	11.03490		12.63	0.00	2,199,100.00	200	13,863.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	1.20440		0.00120		1.02890	0.00103	1.204	20.20	0.01	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	603.99660		0.60400		641.63970	0.64164	603.997	14.81	0.95	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	59.02320		0.05902		52.05230	0.05205	59.023	13.25	0.28	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	19.37150		0.01937		30.20510	0.03021	19.372	12.95	0.12	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	18.30120		0.01830		28.76000	0.02876	18.301	12.96	0.11	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	0.36880		0.00037		0.67090	0.00067	0.369	20.46	0.00	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.13970		11.13970		11.17970	11.17970		15.82	0.00	0.00	0	3,067.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.30750		11.30750		11.34810	11.34810		15.71	0.00	203,535.00	18	750.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.47220		11.47220		11.51420	11.51420		15.87	0.00	0.00	0	152.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.05550		11.05550		11.16340	11.16340		13.32	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.25000		11.25000		11.36030	11.36030		15.23	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			15.32770		15.32770		15.32150	15.32150		20.19	0.00	0.00	0	6,782.00
CHF / R	On 13/06/2016	Foreign Exchange Future			15.67200		15.67200		15.66120	15.66120		20.02	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.32600		2.32600		2.33680	2.33680		17.27	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.34010		2.34010		2.35060	2.35060		19.88	0.00	0.00	0	22,550.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.24790		2.24790		2.26020	2.26020		22.44	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.29410		2.29410		2.30650	2.30650		21.82	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			128.77274		128.77274		128.81985	128.81985			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
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	10.66904		76.31196		10.73690	75.88555			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.75870		77.76009		10.82562	77.34560			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	10.84382		75.46493		10.90913	75.06586			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	10.79938		80.43640		10.87240	79.91684			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	492.78500		492.78500		491.10900	491.10900			0.00	0.00	0	487.00
GOVI	On 04/08/2016	GOVI	502.03500		502.03500		500.45400	500.45400			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	511.80400		511.80400		510.34600	510.34600			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	1.95970		1.95970		1.96720	1.96720		17.49	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	1.99410		1.99410		2.00180	2.00180		18.05	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.03140		2.03140		2.03920	2.03920		18.80	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.06590		2.06590		2.07390	2.07390		19.14	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	123.60841		123.60841		123.22112	123.22112			0.00	0.00	0	4,571.00
I2025	On 04/08/2016	Bond Future	124.71259		124.71259		124.35048	124.35048			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	102.83377		102.83377		102.84551	102.84551			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	128.73048		128.73048		128.74528	128.74528			0.00	0.00	0	19,557.00
I2038	On 04/08/2016	Bond Future	129.77593		129.77593		129.82486	129.82486			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	127.54106		127.54106		127.55556	127.55556			0.00	0.00	0	12,914.00

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
I2046	On 04/08/2016	Bond Future	129.97150		129.97150		130.02015	130.02015			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	136.77308		136.77308		136.78857	136.78857			0.00	0.00	0	16,610.00
I2050	On 04/08/2016	Bond Future	137.81175		137.81175		137.86368	137.86368			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	237.13600		237.13600		237.10200	237.10200			0.00	0.00	0	975.00
IGOV	On 04/08/2016	Index Future	241.60700		241.60700		241.63300	241.63300			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	246.32700		246.32700		246.42800	246.42800			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	642.92100		642.92100		642.84600	642.84600			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	654.86700		654.86700		654.79200	654.79200			0.00	0.00	0	157.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.16000		92.84000		7.15000	92.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.21000		92.79000		7.23000	92.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.35000		92.65000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.52000		92.48000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.57000		92.43000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.62000		92.38000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.82000		92.18000		7.80000	92.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	8.00000		92.00000		7.99000	92.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.13000		91.87000		8.10000	91.90000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.24000		91.76000		8.21000	91.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.32000		91.68000		8.30000	91.70000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.14920		0.14920		0.14960	0.14960			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.14880		0.14880		0.14900	0.14900			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.14790		0.14790		0.14850	0.14850			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.07650		0.07650		0.07570	0.07570			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.06100		0.06100		0.06110	0.06110			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.05700		0.05700		0.05720	0.05720			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future	10.14540		10.14540		10.25320	10.25320		13.41	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.26630		10.26630		10.37610	10.37610		13.13	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.41150		10.41150		10.52330	10.52330		15.05	0.00	0.00	0	0.00
PULA / R	On 14/03/2016	Foreign Exchange Future	1.37600		1.37600		1.37150	1.37150			0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future	1.39130		1.39130		1.38660	1.38660			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.40660		1.40660		1.40190	1.40190			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.42060		1.42060		1.41580	1.41580			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
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.10060		1.10060		1.10230	1.10230			0.00	0.00	0	2.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.10390		1.10390		1.10550	1.10550			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10770		1.10770		1.10940	1.10940			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.19267		112.76762		9.23471	112.47030		11.66	0.00	12,178,902.96	108	60,559.00
R186	On 05/05/2016	Bond Future	8.75	Call	1,071.42000		1.07142		998.11000	0.99811	1,071.420	11.50	0.30	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	4,270.77000		4.27077		4,494.78000	4.49478	4,270.770	11.50	0.70	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	3,766.45000		3.76645		3,978.16000	3.97816	3,766.450	11.53	0.65	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	2,533.53000		2.53353		2,392.66000	2.39266	2,533.530	11.66	0.54	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	735.26000		0.73526		812.40000	0.81240	735.260	12.02	0.21	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	693.61000		0.69361		767.55000	0.76755	693.610	12.03	0.20	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	604.06000		0.60406		670.88000	0.67088	604.060	12.08	0.18	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.25388		109.60347		9.29341	109.32961		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			293.89720		293.89720		293.93191	293.93191			0.00	0.00	0	1,426.00
R197	On 04/08/2016	Bond Future			293.00571		293.00571		293.11813	293.11813			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/05/2016	Bond Future			241.56071		241.56071		241.58910	241.58910			0.00	0.00	0	43,502.00
R202	On 04/08/2016	Bond Future			242.71583		242.71583		242.80804	242.80804			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			9.09296		94.78226		9.13545	94.57932		9.15	0.00	0.00	0	9,781.00
R2023	On 04/08/2016	Bond Future			9.16190		96.58078		9.20117	96.39882		8.57	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.22708		94.50929		9.26187	94.35293		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			8.17321		101.33414		8.19227	101.31022		1.96	0.00	0.00	0	54,204.00
R203	On 04/08/2016	Bond Future			8.29627		103.25708		8.29400	103.25942		1.58	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.42299		101.07368		8.38111	101.10744		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			9.58444		90.21691		9.63658	89.85814			0.00	0.00	0	17,216.00
R2030	On 04/08/2016	Bond Future			9.64950		87.92059		9.69998	87.57848			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			9.72395		89.07956		9.78119	88.66288		16.10	0.00	0.00	0	9,165.00
R2032	On 04/08/2016	Bond Future			9.78770		90.76998		9.84354	90.36889		15.40	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future			9.84464		88.35930		9.89838	87.97810		15.53	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 05/05/2016	Bond Future	9.79007		93.90397		9.85747	93.36685			0.00	0.00	0	4,019.00
R2035	On 04/08/2016	Bond Future	9.85010		95.68589		9.91653	95.16300			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	9.85853		90.40493		9.93106	89.83286		17.47	0.00	0.00	0	41,175.00
R2037	On 04/08/2016	Bond Future	9.92277		87.86169		9.99459	87.30222		17.54	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future	9.97584		89.55471		10.04624	89.01184		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	8.54348		101.81725		8.57195	101.75227		3.75	0.00	0.00	0	33,079.00
R204	On 04/08/2016	Bond Future	8.65241		99.70815		8.67156	99.66832		3.43	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future	8.74683		101.62904		8.75193	101.61946		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	9.93912		93.94279		10.01166	93.33575		17.98	0.00	0.00	0	1,820.00
R2040	On 04/08/2016	Bond Future	10.00421		91.21614		10.07609	90.62202		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	9.93718		91.24261		10.02504	90.50330		18.64	0.00	0.00	0	20,918.00
R2044	On 04/08/2016	Bond Future	9.99985		88.58993		10.08759	87.86035		18.74	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future	10.05176		90.29705		10.13870	89.58091		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	9.93252		90.31746		10.01006	89.65275		19.16	0.00	0.00	0	63,832.00
R2048	On 04/08/2016	Bond Future	9.98959		92.03124		10.06668	91.37752		18.35	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future	10.04323		89.36485		10.11931	88.72600		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	8.75112		97.65356		8.77889	97.57019		5.29	0.00	0.00	0	42,164.00
R207	On 05/05/2016	Bond Future	7.56	Call	49.84000	0.04984	47.12000	0.04712	49.840	5.11	0.05	0.00	0	43.00
R207	On 04/08/2016	Bond Future	8.84836		95.86220		8.86947	95.80268		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	8.89891		92.35157		8.92616	92.25093		7.04	0.00	0.00	0	45,535.00
R208	On 04/08/2016	Bond Future	8.98101		94.10409		9.00313	94.02590		6.49	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future	9.05292		92.51372		9.06799	92.46280		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

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
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			9.72707		70.32867		9.79428	69.88503		18.53	0.00	0.00	0	31,955.00
R209	On 05/05/2016	Bond Future	8.25	Call	85.18000		0.08518		72.26000	0.07226	85.180	18.05	0.04	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	616.96000		0.61696		542.08000	0.54208	616.960	18.05	0.20	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.78237		71.66327		9.84870	71.22971		17.77	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,814.31000		2.81431		2,626.64000	2.62664	2,814.310	17.59	0.47	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,487.76000		6.48776		6,176.76000	6.17676	6,487.760	18.28	0.75	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.83142		69.89279		9.89627	69.47264		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			180.69064		180.69064		180.71212	180.71212			0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future			184.13403		184.13403		184.20373	184.20373			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			137.69007		137.69007		137.70928	137.70928			0.00	0.00	0	57.00
R211	On 04/08/2016	Bond Future			138.57686		138.57686		138.63282	138.63282			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			142.53300		142.53300		142.54980	142.54980			0.00	0.00	0	3,830.00
R212	On 04/08/2016	Bond Future			143.34250		143.34250		143.39729	143.39729			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			9.61805		80.89686		9.67005	80.55250		15.95	0.00	0.00	0	47,717.00
R213	On 04/08/2016	Bond Future			9.67530		82.43192		9.72573	82.10212		15.27	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.72902		80.46839		9.77719	80.15706		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			9.83493		70.47089		9.90723	69.97916		19.28	0.00	0.00	0	31,399.00
R214	On 04/08/2016	Bond Future			9.88861		71.80808		9.96025	71.32546		18.49	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	633.71000		0.63371		570.47000	0.57047	633.710	18.01	0.15	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,863.18000		1.86318		1,712.43000	1.71243	1,863.180	18.15	0.34	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	5,031.47000		5.03147		4,736.12000	4.73612	5,031.470	18.75	0.64	0.00	0	5,800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 04/08/2016	Bond Future	11.30	Call	9,310.86000	9.31086	8,909.52000	8.90952	9,310.860	19.37	0.85	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future			9.93890	69.89361	10.00934	69.42311		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			26,878.73000	26,878.73000	26,990.64000	26,990.64000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			10.80490	10.80490	10.89770	10.89770		15.27	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			10.96580	10.96580	11.05900	11.05900		16.56	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future			5.16750	5.16750	5.16710	5.16710		12.99	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future			5.12250	5.12250	5.12330	5.12330		15.57	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future			1.31430	1.31430	1.32000	1.32000			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future			1.23240	1.23240	1.23820	1.23820			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>2,552,952,631.46</b>	<b>239,162</b>	<b>4830977.00</b>
<b>Grand Total:</b>												<b>2,552,952,631.46</b>	<b>239,162</b>	<b>4830977.00</b>