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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/02/2016

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 29/02/2016	Any day expiry	15.88020	15.88020		15.94070	15.94070		25.70	0.00	6,454,246.60	406	0.00	
\$ / R	On 01/03/2016	Any day expiry	15.88330	15.88330		15.94070	15.94070		25.77	0.00	0.00	0	0.00	
\$ / R	On 01/03/2016	Any day expiry	16.26	Call	13.53840	0.01354	31.12850	0.03113	13.538	34.69	0.10	0.00	0	2,500.00
\$ / R	On 02/03/2016	Any day expiry	15.88330	15.88330		15.94070	15.94070		25.01	0.00	0.00	0	0.00	
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	1,283.79880	1.28380	1,341.91360	1.34191	1,283.799	42.11	1.00	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	1,273.82620	1.27383	1,331.97370	1.33197	1,273.826	42.03	1.00	0.00	0	20,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	1,263.85500	1.26385	1,322.03670	1.32204	1,263.855	41.95	1.00	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	15.86	Call	132.31410	0.13231	189.02350	0.18902	132.314	25.67	0.53	0.00	0	2,000.00
\$ / R	On 03/03/2016	Any day expiry	15.88330	15.88330		15.94370	15.94370		24.73	0.00	1,689,088.80	106	163.00	
\$ / R	On 04/03/2016	Any day expiry	15.88630	15.88630		15.94660	15.94660		24.60	0.00	0.00	0	0.00	
\$ / R	On 04/03/2016	Any day expiry	15.47	Call	462.93230	0.46293	517.02160	0.51702	462.932	28.23	0.82	0.00	0	2,500.00
\$ / R	On 07/03/2016	Any day expiry	15.89520	15.89520		15.95550	15.95550		22.60	0.00	0.00	0	301.00	
\$ / R	On 08/03/2016	Any day expiry	15.89820	15.89820		15.95850	15.95850		22.50	0.00	0.00	0	0.00	
\$ / R	On 08/03/2016	Any day expiry	15.14	Call	770.93050	0.77093	832.52600	0.83253	770.931	21.28	0.94	0.00	0	2,500.00
\$ / R	On 09/03/2016	Any day expiry	15.90120	15.90120		15.96160	15.96160		22.42	0.00	0.00	0	0.00	
\$ / R	On 09/03/2016	Any day expiry	15.54	Call	439.75100	0.43975	492.38180	0.49238	439.751	21.53	0.76	0.00	0	1,000.00

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 09/03/2016	Any day expiry	15.61	Call	390.51870	0.39052	440.21750	0.44022	390.519	21.70	0.71	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			15.90660	15.90660	15.96780	15.96780		22.25	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			15.91460	15.91460	15.97710	15.97710		21.34	0.00	1,099,062,276.00	69,060	771,797.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.00000	0.00000	0.01060	0.00001	0.000	25.40	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.00000	0.00000	0.01130	0.00001	0.000	25.71	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.00000	0.00000	0.01460	0.00001	0.000	26.95	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.00000	0.00000	0.01520	0.00002	0.000	27.13	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.00000	0.00000	0.01680	0.00002	0.000	27.63	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.00000	0.00000	0.01770	0.00002	0.000	27.88	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.00000	0.00000	0.01880	0.00002	0.000	28.19	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.00010	0.00000	0.02170	0.00002	0.000	28.87	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.00060	0.00000	0.02630	0.00003	0.001	29.80	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	3,364.61260	3.36461	3,427.13840	3.42714	3,364.613	31.59	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.05030	0.00005	0.04950	0.00005	0.050	32.35	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	3,114.66050	3.11466	3,177.15370	3.17715	3,114.660	32.10	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	0.09560	0.00010	0.08560	0.00009	0.096	31.49	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	0.15050	0.00015	0.13590	0.00014	0.151	30.87	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,714.80320	2.71480	2,777.28440	2.77728	2,714.803	30.46	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	0.24310	0.00024	0.22130	0.00022	0.243	30.21	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,415.09520	2.41510	2,477.55520	2.47756	2,415.095	29.23	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,365.17360	2.36517	2,427.62810	2.42763	2,365.174	29.02	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	1.02710	0.00103	0.95130	0.00095	1.027	28.20	0.00	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,155.65720	2.15566	2,218.07950	2.21808	2,155.657	28.16	1.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,976.37290	1.97637	2,038.74900	2.03875	1,976.373	27.42	0.99	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	1.82420	0.00182	1.69700	0.00170	1.824	27.38	0.01	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,916.70300	1.91670	1,979.05800	1.97906	1,916.703	27.17	0.99	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,817.38990	1.81739	1,879.70130	1.87970	1,817.390	26.76	0.99	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	3.69210	0.00369	3.44610	0.00345	3.692	26.35	0.01	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,708.39650	1.70840	1,770.64380	1.77064	1,708.396	26.31	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	4.36260	0.00436	4.07370	0.00407	4.363	26.10	0.01	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,609.56880	1.60957	1,671.77920	1.67178	1,609.569	25.86	0.98	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,421.78440	1.42178	1,484.49370	1.48449	1,421.784	24.46	0.98	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	7.18440	0.00718	7.39370	0.00739	7.184	24.46	0.02	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,333.19890	1.33320	1,396.05040	1.39605	1,333.199	23.80	0.97	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,225.36070	1.22536	1,288.43440	1.28843	1,225.361	22.98	0.96	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	10.76070	0.01076	11.33440	0.01133	10.761	22.98	0.04	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,176.53640	1.17654	1,239.73040	1.23973	1,176.536	22.61	0.96	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Put	11.93640	0.01194	12.63040	0.01263	11.936	22.61	0.04	0.00	0	300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	13.25470	0.01325	14.08260	0.01408	13.255	22.25	0.05	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	20.37990	0.02038	21.88450	0.02188	20.380	20.77	0.07	0.00	0	41,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	20.83260	0.02083	22.37690	0.02238	20.833	20.69	0.07	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	22.25820	0.02226	23.92510	0.02393	22.258	20.47	0.08	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.13	Put	28.62240	0.02862	29.27050	0.02927	28.622	20.08	0.10	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	751.89370	0.75189	811.37260	0.81137	751.894	20.19	0.88	0.00	0	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 14/03/2016	Foreign Exchange Future	15.27	Call	692.46040	0.69246	750.46660	0.75047	692.460	20.31	0.86	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	85.24850	0.08525	75.47900	0.07548	85.249	20.60	0.23	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.50	Call	513.17090	0.51317	564.06050	0.56406	513.171	20.68	0.75	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.50	Put	98.57090	0.09857	86.96050	0.08696	98.571	20.68	0.25	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	470.99680	0.47100	519.47730	0.51948	470.997	20.78	0.72	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	464.16790	0.46417	512.22720	0.51223	464.168	20.80	0.71	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	450.68490	0.45068	497.88550	0.49789	450.685	20.83	0.70	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	444.03140	0.44403	490.79500	0.49080	444.031	20.85	0.69	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.70	Put	166.18110	0.16618	145.82260	0.14582	166.181	21.01	0.36	0.00	0	16,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	351.43150	0.35143	391.12060	0.39112	351.432	21.09	0.61	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	297.33130	0.29733	331.93700	0.33194	297.331	21.26	0.55	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	232.73130	0.23273	204.83700	0.20484	232.731	21.26	0.45	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	228.79080	0.22879	254.42770	0.25443	228.791	21.60	0.46	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	314.19080	0.31419	277.32770	0.27733	314.191	21.60	0.54	0.00	0	502.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	157.98270	0.15798	175.75640	0.17576	157.983	22.13	0.35	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	120.15600	0.12016	133.30130	0.13330	120.156	22.50	0.28	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	631.59050	0.63159	579.17000	0.57917	631.591	22.80	0.76	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	86.76840	0.08677	95.62260	0.09562	86.768	22.93	0.22	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	78.18020	0.07818	85.90930	0.08591	78.180	23.06	0.20	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	50.83010	0.05083	55.17930	0.05518	50.830	23.57	0.14	0.00	0	35,701.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	886.23010	0.88623	828.07930	0.82808	886.230	23.57	0.86	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	975.92990	0.97593	916.60820	0.91661	975.930	23.78	0.89	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	1,021.53240	1.02153	961.64090	0.96164	1,021.532	23.89	0.90	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Call	28.63100	0.02863	30.30220	0.03030	28.631	24.11	0.08	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	1,114.03100	1.11403	1,053.20220	1.05320	1,114.031	24.11	0.92	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	18.66430	0.01866	19.20330	0.01920	18.664	24.50	0.06	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	10.65420	0.01065	10.47540	0.01048	10.654	24.99	0.04	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	2.58470	0.00258	1.92920	0.00193	2.585	28.95	0.01	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			15.91730	15.91730	15.98020	15.98020		21.39	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			15.91990	15.91990	15.98330	15.98330		21.41	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	0.43220	0.00043	0.38070	0.00038	0.432	28.84	0.00	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,302.29170	1.30229	1,365.62640	1.36563	1,302.292	23.23	0.96	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			15.93870	15.93870	16.00510	16.00510		20.97	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	1.58510	0.00159	1.86240	0.00186	1.585	24.09	0.01	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,010.34810	1.01035	1,073.37110	1.07337	1,010.348	20.33	0.90	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			15.95480	15.95480	16.02370	16.02370		20.52	0.00	800,430.00	50	140.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.06200	0.00006	0.07030	0.00007	0.062	30.36	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	1.68070	0.00168	2.02530	0.00203	1.681	23.30	0.01	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	805.18980	0.80519	860.85720	0.86086	805.190	19.60	0.80	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	365.94120	0.36594	390.07710	0.39008	365.941	20.54	0.51	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry			15.96010	15.96010	16.02990	16.02990		20.60	0.00	1,602,231.20	100	423.00
\$ / R	On 04/04/2016	Any day expiry			15.97080	15.97080	16.04260	16.04260		20.45	0.00	0.00	0	140.00
\$ / R	On 05/04/2016	Any day expiry			15.97440	15.97440	16.04570	16.04570		20.48	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	459.21750	0.45922	486.12720	0.48613	459.218	20.30	0.55	0.00	0	5,000.00

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 06/04/2016	Any day expiry												
					15.97790	15.97790	16.04890	16.04890		20.50	0.00	0.00	0	0.00		
\$ / R			On 07/04/2016	Any day expiry												
					15.98140	15.98140	16.05210	16.05210		20.50	0.00	0.00	0	0.00		
\$ / R			On 07/04/2016	Any day expiry	16.23	Call	322.76040	0.32276	333.41890	0.33342	322.760	21.03	0.42	0.00	0	5,000.00
\$ / R			On 11/04/2016	Any day expiry												
					15.99560	15.99560	16.06480	16.06480		20.31	0.00	0.00	0	100.00		
\$ / R			On 15/04/2016	Any day expiry												
					16.00970	16.00970	16.07740	16.07740		20.37	0.00	0.00	0	2,267.00		
\$ / R			On 18/04/2016	Any day expiry												
					16.02030	16.02030	16.08700	16.08700		20.20	0.00	0.00	0	0.00		
\$ / R			On 18/04/2016	Any day expiry	13.97	Put	14.66480	0.01466	13.93790	0.01394	14.665	20.39	0.03	0.00	0	17,896.00
\$ / R			On 18/04/2016	Any day expiry	15.42	Call	809.86800	0.80987	849.08020	0.84908	809.868	19.46	0.72	0.00	0	17,896.00
\$ / R			On 18/04/2016	Any day expiry	17.09	Call	168.26460	0.16826	160.25130	0.16025	168.265	22.48	0.23	0.00	0	5,000.00
\$ / R			On 20/04/2016	Any day expiry												
					16.02740	16.02740	16.09330	16.09330		20.23	0.00	0.00	0	700.00		
\$ / R			On 25/04/2016	Any day expiry												
					16.04500	16.04500	16.10920	16.10920		20.19	0.00	0.00	0	0.00		
\$ / R			On 25/04/2016	Any day expiry	16.81	Call	256.98330	0.25698	249.28030	0.24928	256.983	21.75	0.31	0.00	0	10,000.00
\$ / R			On 26/04/2016	Any day expiry												
					16.04860	16.04860	16.11230	16.11230		20.19	0.00	0.00	0	180.00		
\$ / R			On 26/04/2016	Any day expiry	11.80	Put	0.55110	0.00055	0.49230	0.00049	0.551	25.99	0.00	0.00	0	250.00
\$ / R			On 26/04/2016	Any day expiry	13.50	Put	10.24310	0.01024	9.45000	0.00945	10.243	21.70	0.02	0.00	0	150.00
\$ / R			On 26/04/2016	Any day expiry	15.66	Call	710.48860	0.71049	736.28400	0.73628	710.489	19.69	0.64	0.00	0	250.00
\$ / R			On 26/04/2016	Any day expiry	16.29	Call	415.18310	0.41518	417.71810	0.41772	415.183	20.68	0.44	0.00	0	150.00
\$ / R			On 26/04/2016	Any day expiry	16.69	Call	291.91820	0.29192	286.00630	0.28601	291.918	21.50	0.34	0.00	0	10,000.00
\$ / R			On 29/04/2016	Any day expiry												
					16.05920	16.05920	16.12180	16.12180		20.21	0.00	0.00	0	500.00		
\$ / R			On 04/05/2016	Any day expiry												
					16.07650	16.07650	16.13770	16.13770		20.16	0.00	0.00	0	370.00		
\$ / R			On 10/05/2016	Any day expiry												
					16.09610	16.09610	16.15660	16.15660		20.09	0.00	0.00	0	0.00		
\$ / R			On 10/05/2016	Any day expiry	14.28	Put	45.52190	0.04552	41.60570	0.04161	45.522	19.19	0.07	0.00	0	8,403.00
\$ / R			On 10/05/2016	Any day expiry	15.51	Call	879.52590	0.87953	908.31210	0.90831	879.526	19.30	0.68	0.00	0	8,403.00
\$ / R			On 13/05/2016	Any day expiry												
					16.10580	16.10580	16.16610	16.16610		20.13	0.00	0.00	0	550.00		
\$ / R			On 16/05/2016	Any day expiry												
					16.11560	16.11560	16.17550	16.17550		20.03	0.00	0.00	0	100.00		
\$ / R			On 17/05/2016	Any day expiry												
					16.11890	16.11890	16.17870	16.17870		20.05	0.00	0.00	0	100.00		
\$ / R			On 19/05/2016	Any day expiry												
					16.12540	16.12540	16.18500	16.18500		20.06	0.00	0.00	0	0.00		
\$ / R			On 19/05/2016	Any day expiry	15.70	Call	817.55870	0.81756	839.06040	0.83906	817.559	19.53	0.63	0.00	0	5,000.00
\$ / R			On 23/05/2016	Any day expiry												
					16.13840	16.13840	16.19760	16.19760		19.99	0.00	0.00	0	0.00		
\$ / R			On 23/05/2016	Any day expiry	15.36	Call	1,043.65790	1.04366	1,076.44230	1.07644	1,043.658	18.99	0.72	0.00	0	5,000.00
\$ / R			On 27/05/2016	Any day expiry												
					16.15140	16.15140	16.21020	16.21020		20.10	0.00	0.00	0	0.00		
\$ / R			On 27/05/2016	Any day expiry	11.80	Put	2.70690	0.00271	2.78570	0.00279	2.707	24.87	0.00	0.00	0	250.00
\$ / R			On 27/05/2016	Any day expiry	13.50	Put	20.05110	0.02005	19.83580	0.01984	20.051	20.12	0.03	0.00	0	150.00
\$ / R			On 27/05/2016	Any day expiry	16.13	Call	645.18260	0.64518	652.72790	0.65273	645.183	20.07	0.53	0.00	0	250.00
\$ / R			On 27/05/2016	Any day expiry	16.70	Call	439.54630	0.43955	434.56620	0.43457	439.546	21.11	0.39	0.00	0	150.00
\$ / R			On 31/05/2016	Any day expiry												
					16.16450	16.16450	16.22280	16.22280		20.01	0.00	0.00	0	338.00		
\$ / R			On 06/06/2016	Any day expiry												
					16.18420	16.18420	16.24240	16.24240		20.06	0.00	0.00	0	0.00		
\$ / R			On 06/06/2016	Any day expiry	12.20	Put	4.55560	0.00456	4.77480	0.00477	4.556	22.76	0.01	0.00	0	1,000.00
\$ / R			On 06/06/2016	Any day expiry	15.45	Call	1,055.29480	1.05529	1,084.74690	1.08475	1,055.295	18.98	0.70	0.00	0	1,000.00
\$ / R			On 08/06/2016	Any day expiry												
					16.19080	16.19080	16.24900	16.24900		20.13	0.00	0.00	0	0.00		
\$ / R			On 08/06/2016	Any day expiry	14.60	Put	110.14750	0.11015	100.11260	0.10011	110.148	18.58	0.13	0.00	0	8,219.00
\$ / R			On 08/06/2016	Any day expiry	15.78	Call	877.54590	0.87755	895.24370	0.89524	877.546	19.53	0.62	0.00	0	8,219.00
\$ / R			On 09/06/2016	Any day expiry												
					16.19410	16.19410	16.25230	16.25230		20.11	0.00	0.00	0	264.00		
\$ / R			On 13/06/2016	Foreign Exchange Future												
					16.20730	16.20730	16.26540	16.26540		20.07	0.00	270,046,032.60	16,662	215,335.00		

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	12.16	Put	4.97420	0.00497	5.15790	0.00516	4.974	22.56	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	9.18790	0.00919	9.94800	0.00995	9.188	19.91	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	10.38580	0.01039	10.77500	0.01077	10.386	19.73	0.02	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	14.71980	0.01472	14.86600	0.01487	14.720	19.58	0.02	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,731.47900	2.73148	2,789.00420	2.78900	2,731.479	19.36	0.97	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	24.17900	0.02418	23.60420	0.02360	24.179	19.36	0.04	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	25.36480	0.02536	24.68830	0.02469	25.365	19.33	0.04	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	68.36690	0.06837	63.30690	0.06331	68.367	18.83	0.09	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	73.19120	0.07319	67.60250	0.06760	73.191	18.79	0.09	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	101.73440	0.10173	93.00210	0.09300	101.734	18.61	0.12	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.75	Put	142.79120	0.14279	128.81990	0.12882	142.791	18.61	0.16	0.00	0	47,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	163.45450	0.16345	147.69370	0.14769	163.455	18.66	0.18	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,458.76360	1.45876	1,499.59460	1.49959	1,458.764	18.70	0.81	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	190.97500	0.19098	172.92900	0.17293	190.975	18.72	0.20	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,405.63700	1.40564	1,445.09640	1.44510	1,405.637	18.74	0.79	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	198.33700	0.19834	179.69640	0.17970	198.337	18.74	0.21	336,501.00	100	15,940.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	839.45030	0.83945	853.76250	0.85376	839.450	19.65	0.59	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.93	Put	547.14740	0.54715	0.00000	0.00000	547.147	19.69	0.41	5,102,092.80	750	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	790.30760	0.79031	801.53340	0.80153	790.308	19.79	0.57	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	583.00760	0.58301	536.13340	0.53613	583.008	19.79	0.43	0.00	0	41,005.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	743.61170	0.74361	751.80620	0.75181	743.612	19.93	0.55	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.17	Put	675.04770	0.67505	623.06290	0.62306	675.048	20.03	0.47	38,001,850.00	5,000	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	686.79320	0.68679	690.83160	0.69083	686.793	20.13	0.52	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	727.19490	0.72719	672.13160	0.67213	727.195	20.18	0.49	0.00	0	5,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	875.99560	0.87600	816.37390	0.81637	875.996	20.59	0.54	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	572.75810	0.57276	570.71720	0.57072	572.758	20.64	0.45	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	975.12620	0.97513	913.00770	0.91301	975.126	20.85	0.57	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	448.88890	0.44889	440.93750	0.44094	448.889	21.34	0.37	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	443.45040	0.44345	435.25570	0.43526	443.450	21.37	0.37	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	430.14460	0.43014	421.35690	0.42136	430.145	21.46	0.36	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.05	Call	417.44190	0.41744	0.00000	0.00000	417.442	21.55	0.35	8,660,260.80	1,500	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	414.95140	0.41495	405.31610	0.40532	414.951	21.57	0.35	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	407.56650	0.40757	397.67600	0.39768	407.567	21.62	0.34	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	237.67830	0.23768	224.49290	0.22449	237.678	23.25	0.22	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	227.86730	0.22787	214.61830	0.21462	227.867	23.36	0.21	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	214.60200	0.21460	201.29390	0.20129	214.602	23.52	0.20	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	166.40040	0.16640	153.26750	0.15327	166.400	24.18	0.16	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry			16.24350	16.24350	16.30160	16.30160		20.22	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	263.94330	0.26394	239.68810	0.23969	263.943	18.92	0.24	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	589.05220	0.58905	583.94690	0.58395	589.052	20.87	0.44	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			16.25670	16.25670	16.31480	16.31480		20.15	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	4.79810	0.00480	4.82980	0.00483	4.798	23.16	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	27.35420	0.02735	26.70440	0.02670	27.354	18.78	0.04	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	612.03040	0.61203	608.05150	0.60805	612.030	20.76	0.45	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	483.94470	0.48394	474.19440	0.47419	483.945	21.46	0.37	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			16.34910	16.34910	16.40690	16.40690		20.29	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	995.85210	0.99585	932.72230	0.93272	995.852	20.67	0.52	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	350.12250	0.35012	332.78160	0.33278	350.123	23.21	0.26	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			16.35240	16.35240	16.41020	16.41020		20.28	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	6.34510	0.00635	6.58350	0.00658	6.345	21.85	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	31.05670	0.03106	32.07310	0.03207	31.057	17.70	0.04	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	578.75270	0.57875	567.46630	0.56747	578.753	21.47	0.39	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	497.60890	0.49761	483.43780	0.48344	497.609	22.01	0.35	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			16.40190	16.40190	16.45950	16.45950		20.31	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	12.06160	0.01206	13.06070	0.01306	12.062	18.34	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,331.06920	1.33107	1,352.56610	1.35257	1,331.069	19.12	0.69	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			16.41510	16.41510	16.47270	16.47270		20.31	0.00	0.00	0	105.00
\$ / R	On 26/08/2016	Any day expiry			16.45140	16.45140	16.50890	16.50890		20.37	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	8.41630	0.00842	8.29720	0.00830	8.416	21.00	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	34.13020	0.03413	33.56540	0.03357	34.130	16.86	0.04	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	549.74150	0.54974	533.45610	0.53346	549.742	22.23	0.35	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	500.64290	0.50064	483.33390	0.48333	500.643	22.59	0.32	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			16.48820	16.48820	16.54550	16.54550		20.37	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			16.49510	16.49510	16.55230	16.55230		20.40	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	61.45510	0.06146	54.55250	0.05455	61.455	17.11	0.07	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	697.84650	0.69785	683.58520	0.68359	697.846	21.54	0.41	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			16.49850	16.49850	16.55570	16.55570		20.41	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			16.51230	16.51230	16.56920	16.56920		20.38	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	297.67100	0.29767	271.34040	0.27134	297.671	18.75	0.21	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	415.73650	0.41574	396.92570	0.39693	415.737	23.51	0.26	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			16.51920	16.51920	16.57600	16.57600		20.43	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.53290	16.53290	16.58950	16.58950		20.41	0.00	64,924,698.30	3,927	152,089.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	25.99140	0.02599	20.10160	0.02010	25.991	16.54	0.03	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	185.33120	0.18533	162.73920	0.16274	185.331	18.17	0.15	0.00	0	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	1,010.85510	1.01086	1,008.47100	1.00847	1,010.855	20.35	0.53	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	682.57690	0.68258	667.91650	0.66792	682.577	21.74	0.39	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	632.43950	0.63244	616.48080	0.61648	632.439	22.04	0.37	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	318.53790	0.31854	301.10260	0.30110	318.538	24.50	0.20	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.56390	16.56390	16.62000	16.62000		20.54	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	11.91350	0.01191	10.76360	0.01076	11.913	20.58	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	46.68480	0.04668	36.00960	0.03601	46.685	16.96	0.05	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	545.03040	0.54503	526.41730	0.52642	545.030	22.82	0.32	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	513.97290	0.51397	494.86150	0.49486	513.973	23.03	0.30	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.66010	16.66010	16.71480	16.71480		20.60	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	13.19030	0.01319	13.27160	0.01327	13.190	19.91	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	56.80460	0.05680	46.00390	0.04600	56.805	16.99	0.06	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	533.76580	0.53377	513.72480	0.51372	533.766	23.29	0.30	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	519.71870	0.51972	499.75330	0.49975	519.719	23.38	0.29	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		16.77350	16.77350	16.82660	16.82660		20.58	0.00	0.00	0	0.00
\$ / R	11.80	Put	Any day expiry	14.62770	0.01463		14.03790	0.01404	14.628	19.26	0.01	0.00	0	250.00
\$ / R	13.50	Put	Any day expiry	66.08510	0.06609		55.79910	0.05580	66.085	16.88	0.06	0.00	0	150.00
\$ / R	19.40	Call	Any day expiry	524.38120	0.52438		503.90400	0.50390	524.381	23.83	0.27	0.00	0	400.00
\$ / R		On 14/12/2016	Any day expiry		16.82940	16.82940	16.88240	16.88240		20.55	0.00	0.00	0	251.00
\$ / R		On 19/12/2016	Foreign Exchange Future		16.84700	16.84700	16.90000	16.90000		20.60	0.00	18,531,700.00	1,100	34,053.00
\$ / R	11.80	Put	Foreign Exchange Future	16.26640	0.01627		15.35530	0.01536	16.266	19.04	0.02	0.00	0	250.00
\$ / R	13.22	Put	Foreign Exchange Future	42.36810	0.04237		36.97490	0.03697	42.368	16.16	0.04	0.00	0	725.00
\$ / R	13.35	Put	Foreign Exchange Future	51.48560	0.05149		42.61020	0.04261	51.486	16.26	0.05	0.00	0	6,600.00
\$ / R	13.50	Put	Foreign Exchange Future	66.07030	0.06607		55.58030	0.05558	66.070	16.51	0.06	0.00	0	150.00
\$ / R	14.63	Put	Foreign Exchange Future	279.94060	0.27994		255.39090	0.25539	279.941	18.34	0.17	0.00	0	5,700.00
\$ / R	14.91	Put	Foreign Exchange Future	365.42090	0.36542		337.93220	0.33793	365.421	18.78	0.21	0.00	0	100.00
\$ / R	14.98	Put	Foreign Exchange Future	385.57190	0.38557		359.16790	0.35917	385.572	18.82	0.22	0.00	0	1,700.00
\$ / R	15.00	Put	Foreign Exchange Future	391.46260	0.39146		364.77560	0.36478	391.463	18.83	0.22	0.00	0	27,368.00
\$ / R	15.20	Put	Foreign Exchange Future	453.55260	0.45355		424.03310	0.42403	453.553	18.93	0.24	0.00	0	6,985.00
\$ / R	15.21	Put	Foreign Exchange Future	456.81560	0.45682		427.14960	0.42715	456.816	18.93	0.25	0.00	0	3,500.00
\$ / R	15.40	Call	Foreign Exchange Future	1,968.55920	1.96856	1,989.16940	1.98917	1,968.559	19.03	0.73	0.00	0	0	86,321.00
\$ / R	15.50	Put	Foreign Exchange Future	557.80130	0.55780		523.97000	0.52397	557.801	19.08	0.28	0.00	0	69,895.00
\$ / R	15.57	Put	Foreign Exchange Future	584.06050	0.58406		549.22670	0.54923	584.061	19.12	0.29	0.00	0	1,400.00
\$ / R	15.80	Put	Foreign Exchange Future	679.46980	0.67947		639.16420	0.63916	679.470	19.30	0.32	0.00	0	10,000.00
\$ / R	16.00	Put	Foreign Exchange Future	773.77010	0.77377		729.78720	0.72979	773.770	19.55	0.35	0.00	0	32,800.00
\$ / R	16.20	Put	Foreign Exchange Future	874.39310	0.87439		826.81290	0.82681	874.393	19.80	0.38	0.00	0	500.00
\$ / R	16.47	Put	Foreign Exchange Future	1,019.89480	1.01989		967.62170	0.96762	1,019.895	20.13	0.41	0.00	0	1,365.00
\$ / R	16.53	Put	Foreign Exchange Future	1,053.67950	1.05368	1,000.39510	1.00040	1,053.679	20.20	0.42	0.00	0	0	725.00
\$ / R	16.69	Put	Foreign Exchange Future	1,146.27310	1.14627	1,090.35840	1.09036	1,146.273	20.40	0.44	0.00	0	0	6,600.00
\$ / R	16.76	Put	Foreign Exchange Future	1,187.88920	1.18789	1,130.85590	1.13086	1,187.889	20.49	0.45	28,422,465.75	3,750	0	3,750.00
\$ / R	17.69	Call	Foreign Exchange Future	954.97350	0.95497		940.10590	0.94011	954.974	21.62	0.44	0.00	0	3,500.00
\$ / R	18.06	Call	Foreign Exchange Future	855.16960	0.85517		837.56350	0.83756	855.170	22.09	0.40	0.00	0	1,400.00
\$ / R	18.45	Call	Foreign Exchange Future	763.02840	0.76303		743.66500	0.74367	763.028	22.58	0.36	0.00	0	1,700.00
\$ / R	18.89	Call	Foreign Exchange Future	673.25810	0.67326		652.89890	0.65290	673.258	23.12	0.33	0.00	0	17,000.00
\$ / R	18.98	Call	Foreign Exchange Future	656.57700	0.65658		636.07170	0.63607	656.577	23.24	0.32	0.00	0	10,000.00
\$ / R	19.00	Call	Foreign Exchange Future	652.94570	0.65295		632.40910	0.63241	652.946	23.26	0.32	0.00	0	2,310.00
\$ / R	19.15	Call	Foreign Exchange Future	626.51300	0.62651		605.77370	0.60577	626.513	23.45	0.31	0.00	0	83,003.00
\$ / R	19.25	Call	Foreign Exchange Future	609.66260	0.60966		588.81460	0.58881	609.663	23.57	0.30	0.00	0	10,303.00
\$ / R	19.70	Call	Foreign Exchange Future	540.85890	0.54086		519.73490	0.51973	540.859	24.13	0.27	0.00	0	1,365.00
\$ / R	19.75	Call	Foreign Exchange Future	533.87390	0.53387		512.73520	0.51274	533.874	24.19	0.27	0.00	0	150.00
\$ / R	19.81	Call	Foreign Exchange Future	525.64650	0.52565		504.49950	0.50450	525.647	24.27	0.26	0.00	0	250.00
\$ / R	19.95	Call	Foreign Exchange Future	509.83420	0.50983		487.26680	0.48727	509.834	24.50	0.26	0.00	0	725.00
\$ / R	20.08	Call	Foreign Exchange Future	496.83420	0.49683		474.14880	0.47415	496.834	24.73	0.25	0.00	0	600.00
\$ / R	20.16	Call	Foreign Exchange Future	489.15110	0.48915		466.40360	0.46640	489.151	24.88	0.24	0.00	0	6,600.00
\$ / R	20.30	Call	Foreign Exchange Future	476.25220	0.47625		453.40760	0.45341	476.252	25.13	0.24	0.00	0	10,000.00
\$ / R	20.36	Call	Foreign Exchange Future	470.93300	0.47093		448.05060	0.44805	470.933	25.23	0.23	0.00	0	368.00
\$ / R	20.90	Call	Foreign Exchange Future	428.04430	0.42804		404.94670	0.40495	428.044	26.21	0.21	0.00	0	32,200.00
\$ / R	21.00	Call	Foreign Exchange Future	421.00420	0.42100		397.88390	0.39788	421.004	26.38	0.21	0.00	0	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 19/12/2016	Foreign Exchange Future	21.24	Call	405.11330		0.40511		381.96120	0.38196	405.113	26.82	0.20	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	401.35590		0.40136		378.19300	0.37819	401.356	26.92	0.20	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			17.12650		17.12650		17.17880	17.17880		20.76	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	708.43090		0.70843		672.64790	0.67265	708.431	19.29	0.30	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,214.22360		1.21422		1,159.33920	1.15934	1,214.224	20.31	0.42	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	824.89700		0.82490		803.42080	0.80342	824.897	23.32	0.34	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	561.38960		0.56139		532.44910	0.53245	561.390	26.05	0.24	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.33410		17.33410		17.38840	17.38840		21.22	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.91460		15.91460		15.97710	15.97710		21.34	0.00	1,846,093.60	116	972.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			16.20730		16.20730		16.26540	16.26540		20.07	0.00	129,658.40	8	262.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.53290		16.53290		16.58950	16.58950		20.41	0.00	49,598.70	3	132.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.84700		16.84700		16.90000	16.90000		20.61	0.00	0.00	0	20.00
£ / R	On 29/02/2016	Any day expiry			22.07700		22.07700		22.18150	22.18150		28.21	0.00	1,236,312.00	56	0.00
£ / R	On 07/03/2016	Any day expiry			22.09760		22.09760		22.20220	22.20220		26.07	0.00	88,940.40	4	115.00
£ / R	On 14/03/2016	Foreign Exchange Future			22.12470		22.12470		22.23250	22.23250		24.90	0.00	29,558,599.20	1,336	56,145.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	49.72460		0.04972		41.81250	0.04181	49.725	25.42	0.09	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	21.50	Put	182.25200		0.18225		144.07010	0.14407	182.252	24.84	0.27	0.00	0	12,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	1,141.41360		1.14141		1,045.31680	1.04532	1,141.414	25.85	0.81	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	29.13290		0.02913		32.23350	0.03223	29.133	25.81	0.06	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	5.41770		0.00542		4.61980	0.00462	5.418	30.05	0.01	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry			22.26010		22.26010		22.37470	22.37470		23.88	0.00	0.00	0	121.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.54110		22.54110		22.64300	22.64300		23.09	0.00	4,846,336.50	215	5,164.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	529.75270		0.52975		525.72180	0.52572	529.753	24.20	0.30	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	195.59920		0.19560		189.13670	0.18914	195.599	25.57	0.13	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			22.95840		22.95840		23.05890	23.05890		23.04	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	735.98840		0.73599		679.91310	0.67991	735.988	22.71	0.29	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	657.59860		0.65760		647.79360	0.64779	657.599	24.60	0.28	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			23.01360		23.01360		23.11300	23.11300		22.81	0.00	3,682,176.00	160	1,210.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.47440		23.47440		23.56790	23.56790		21.76	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	205.42250		0.20542		186.51750	0.18652	205.423	21.71	0.09	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,568.24060		1.56824		1,476.82150	1.47682	1,568.241	21.55	0.42	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	832.99190		0.83299		812.91000	0.81291	832.992	23.71	0.29	0.00	0	783.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.14105		0.14105		0.14063	0.14063		23.07	0.00	0.00	0	5,671.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14408		0.14408		0.14361	0.14361		20.50	0.00	0.00	0	5,474.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14758		0.14758		0.14705	0.14705		20.00	0.00	0.00	0	1,056.00
€ / R	On 07/03/2016	Any day expiry			17.31840		17.31840		17.47670	17.47670		23.30	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			17.34200		17.34200		17.51910	17.51910		22.93	0.00	23,602,462.00	1,361	58,779.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.03930		0.00004		0.02720	0.00003	0.039	39.91	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.04390		0.00004		0.03210	0.00003	0.044	38.66	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	0.07110		0.00007		0.06670	0.00007	0.071	33.25	0.00	0.00	0	12,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	0.10630		0.00011		0.08630	0.00009	0.106	32.36	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	0.51230		0.00051		0.41170	0.00041	0.512	30.31	0.00	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,443.14220	2.44314		2,620.01140	2.62001	2,443.142		29.23	1.00	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	1.14220		0.00114		0.91140	0.00091	1.142	29.23	0.00	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	1.33780		0.00134		1.06580	0.00107	1.338	29.01	0.00	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,975.85350	1.97585		2,152.13650	2.15214	1,975.854		27.54	0.99	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	3.85350		0.00385		3.03650	0.00304	3.854	27.54	0.01	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,406.12780	1.40613		1,579.90000	1.57990	1,406.128		24.85	0.96	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,357.67590	1.35768		1,530.86890	1.53087	1,357.676		24.59	0.96	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,213.42460	1.21342		1,384.39130	1.38439	1,213.425		23.79	0.94	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,071.28690	1.07129		1,239.09170	1.23909	1,071.287		23.00	0.92	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	571.13720	0.57114		697.63430	0.69763	571.137		22.41	0.73	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			17.30700	17.30700		17.48150	17.48150			22.70	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			17.31090	17.31090		17.48200	17.48200			22.81	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			17.32570	17.32570		17.51300	17.51300			21.82	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			17.35690	17.35690		17.53220	17.53220			21.49	0.00	0.00	0	25.00
€ / R	On 29/04/2016	Any day expiry			17.37020	17.37020		17.54730	17.54730			21.51	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			17.38840	17.38840		17.56560	17.56560			20.76	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.40720	17.40720		17.58730	17.58730			20.74	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.71450	17.71450		17.88740	17.88740			20.90	0.00	4,517,197.50	255	42,530.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	18.05410	0.01805		16.53670	0.01654	18.054		21.27	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,906.18580	1.90619		2,049.33360	2.04933	1,906.186		19.71	0.85	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			18.13790	18.13790		18.31140	18.31140			20.98	0.00	0.00	0	9,138.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.55530	18.55530		18.72450	18.72450			20.91	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	431.51720	0.43152		381.15550	0.38116	431.517		19.51	0.21	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	583.83160	0.58383		511.32740	0.51133	583.832		19.57	0.27	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	747.43940	0.74744		730.07530	0.73008	747.439		23.20	0.33	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	567.33480	0.56733		543.46350	0.54346	567.335		24.35	0.26	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			104.29652	104.29652		103.67406	103.67406				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			101.58613	101.58613		100.94095	100.94095				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.29656	100.29656		100.21630	100.21630				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.39334	100.39334		100.27842	100.27842				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.98721	100.98721		100.75116	100.75116				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.51621	100.51621		100.29481	100.29481				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			101.72988	101.72988		101.26162	101.26162				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			101.29709	101.29709		100.80873	100.80873				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			467.02400	467.02400		468.40400	468.40400				0.00	0.00	0	2.00

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 04/08/2016	Index Future			475.78200		475.78200		477.19200	477.19200			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			535.79600		535.79600		538.82500	538.82500			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			545.84400		545.84400		548.93500	548.93500			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			486.08300		486.08300		488.84500	488.84500			0.00	0.00	0	510.00
ALBI	On 04/08/2016	Index Future			495.19900		495.19900		498.01700	498.01700			0.00	0.00	0	139.00
ALBI	On 03/11/2016	Index Future			504.81200		504.81200		507.69100	507.69100			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.37330		11.37330		11.48470	11.48470		13.41	0.00	9,837,904.50	865	14,930.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	0.20590		0.00021		0.24550	0.00025	0.206	25.40	0.00	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	974.97330		0.97497		1,087.21700	1.08722	974.973	20.06	0.99	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	6.55130		0.00655		7.59220	0.00759	6.551	15.72	0.05	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	107.93830		0.10794		192.78990	0.19279	107.938	13.58	0.47	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	103.70540		0.10371		186.90620	0.18691	103.705	13.61	0.46	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	1.21320		0.00121		2.30800	0.00231	1.213	21.44	0.01	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.53520		11.53520		11.64360	11.64360		16.90	0.00	1,153,520.00	100	3,067.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.72090		11.72090		11.82860	11.82860		16.39	0.00	293,022.50	25	875.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.90390		11.90390		12.00990	12.00990		16.55	0.00	0.00	0	152.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.79290		11.79290		11.81020	11.81020		21.19	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			12.01190		12.01190		12.02510	12.02510		17.92	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			15.93240		15.93240		16.03390	16.03390		23.13	0.00	0.00	0	6,657.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.30290		16.30290		16.40030	16.40030		21.57	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.42710		2.42710		2.44000	2.44000		20.48	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.45130		2.45130		2.46020	2.46020		21.17	0.00	0.00	0	22,550.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.32730		2.32730		2.35110	2.35110		21.88	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.37800		2.37800		2.40110	2.40110		22.93	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			128.43087		128.43087		128.43975	128.43975			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	10.91384		74.79100		10.82262	75.35219			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	11.01209		76.20904		10.91764	76.78137			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	11.10632		73.88058		11.00855	74.46461			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	11.05499		78.64311		10.94823	79.38349			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	485.34300		485.34300		487.93800	487.93800			0.00	9,706,860.00	2	489.00
GOVI	On 04/08/2016	GOVI	494.44500		494.44500		497.09400	497.09400			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	504.04400		504.04400		506.75000	506.75000			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	2.04730		2.04730		2.05630	2.05630		20.84	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.08540		2.08540		2.09380	2.09380		19.73	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.12680		2.12680		2.13460	2.13460		19.78	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.16530		2.16530		2.17300	2.17300		20.08	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	123.33151		123.33151		123.34071	123.34071			0.00	0.00	0	4,606.00
I2025	On 04/08/2016	Bond Future	124.42865		124.42865		124.43887	124.43887			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	102.92028		102.92028		103.07677	103.07677			0.00	0.00	0	1,032.00
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	128.87612		128.87612		128.77378	128.77378			0.00	136,608,687.20	1,060	18,007.00
I2038	On 04/08/2016	Bond Future	129.92235		129.92235		129.81888	129.81888			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	127.74039		127.74039		127.74944	127.74944			0.00	0.00	0	12,920.00
I2046	On 04/08/2016	Bond Future	130.17284		130.17284		130.18303	130.18303			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	136.69209		136.69209		136.70177	136.70177			0.00	0.00	0	16,502.00
I2050	On 04/08/2016	Bond Future	137.72742		137.72742		137.73812	137.73812			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	237.01700		237.01700		237.10500	237.10500			0.00	0.00	0	975.00

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 04/08/2016	Index Future			241.48200		241.48200		241.57300	241.57300			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future			246.18900		246.18900		246.28400	246.28400			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future			642.65200		642.65200		642.69300	642.69300			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future			654.58600		654.58600		654.63100	654.63100			0.00	0.00	0	157.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.16000		92.84000		7.16000	92.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future			7.29000		92.71000		7.21000	92.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future			7.42000		92.58000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.46000		92.54000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future			7.62000		92.38000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future			7.66000		92.34000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.79000		92.21000		7.69000	92.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			8.02000		91.98000		7.90000	92.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			8.17000		91.83000		8.07000	91.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			8.30000		91.70000		8.20000	91.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			8.41000		91.59000		8.33000	91.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			8.51000		91.49000		8.41000	91.59000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.15620		0.15620		0.15670	0.15670			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.15580		0.15580		0.15650	0.15650			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.15500		0.15500		0.15540	0.15540			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.07990		0.07990		0.08020	0.08020			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06510		0.06510		0.06560	0.06560			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06050		0.06050		0.06100	0.06100			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			10.49200		10.49200		10.70330	10.70330		16.91	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.62990		10.62990		10.84050	10.84050		13.82	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.79220		10.79220		11.00280	11.00280		15.81	0.00	0.00	0	0.00
PULA / R	On 14/03/2016	Foreign Exchange Future			1.39030		1.39030		1.41640	1.41640			0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.40730		1.40730		1.43340	1.43340			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.42390		1.42390		1.45020	1.45020			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.43920		1.43920		1.46550	1.46550			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.08970		1.08970		1.09650	1.09650			0.00	0.00	0	2.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.09300		1.09300		1.09970	1.09970			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.09710		1.09710		1.10380	1.10380			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.45629		110.92149		9.36426	111.56106		11.68	0.00	120,904,424.10	1,090	54,639.00
R186	On 05/05/2016	Bond Future	8.75	Call	549.69000		0.54969		704.37000	0.70437	549.690	11.52	0.19	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	5,595.17000		5.59517		5,110.28000	5.11028	5,595.170	11.52	0.81	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	5,007.42000		5.00742		4,550.07000	4.55007	5,007.420	11.55	0.77	0.00	0	5,350.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/05/2016	Bond Future	9.25	Call	1,565.66000		1.56566	1,872.55000	1.87255	1,565.660		11.68	0.41	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	1,127.73000		1.12773	973.10000	0.97310	1,127.730		12.04	0.30	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	1,067.46000		1.06746	920.03000	0.92003	1,067.460		12.06	0.29	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	936.70000		0.93670	805.34000	0.80534	936.700		12.10	0.26	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.52847		107.72052	9.43258	108.37295			11.62	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			293.99876		293.99876	294.11644	294.11644				0.00	0.00	0	1,428.00
R197	On 04/08/2016	Bond Future			293.10513		293.10513	293.22699	293.22699				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			241.41261		241.41261	241.43055	241.43055			9.10	0.00	0.00	0	43,481.00
R202	On 04/08/2016	Bond Future			242.56148		242.56148	242.58134	242.58134			8.51	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			9.32647		93.67377	9.24432	94.06185			9.19	0.00	0.00	0	9,781.00
R2023	On 04/08/2016	Bond Future			9.40757		95.44970	9.32111	95.84580			8.59	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.48627		93.35219	9.39518	93.75679			8.65	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			8.43981		101.00031	8.36090	101.09896			1.99	0.00	36,158,110.98	358	54,114.00
R203	On 04/08/2016	Bond Future			8.62892		102.91522	8.53027	103.01642			1.60	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.86228		100.72062	8.73249	100.82472			1.33	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			9.83134		88.53618	9.75001	89.08476				0.00	13,280,427.00	150	17,366.00
R2030	On 04/08/2016	Bond Future			9.90526		86.20652	9.82098	86.76608				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			9.97567		87.26867	9.88418	87.92044			16.11	0.00	0.00	0	9,231.00
R2032	On 04/08/2016	Bond Future			10.04797		88.92329	9.95334	89.58803			15.39	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future			10.11398		86.47301	10.01612	87.15138			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			10.04178		91.92267	9.94520	92.67498				0.00	0.00	0	4,019.00
R2035	On 04/08/2016	Bond Future			10.11010		93.66545	10.01032	94.43258				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			10.08967		88.60234	9.99823	89.30834			17.44	0.00	33,403,082.18	377	40,778.00
R2037	On 04/08/2016	Bond Future			10.16155		86.02343	10.06707	86.74336			17.50	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
R2037	On 03/11/2016	Bond Future			10.22235		87.67712		10.12489	88.41168		16.89	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			8.80140		101.23053		8.72683	101.39971		3.79	0.00	22,473,177.66	222	33,079.00
R204	On 04/08/2016	Bond Future			8.94167		99.10868		8.85795	99.28171		3.46	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future			9.07559		101.01350		8.98063	101.19078		3.18	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 05/05/2016	Bond Future			10.17021		92.03206		10.07367	92.82212		17.96	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future			10.24293		89.26766		10.14318	90.07330		18.03	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			10.15299		89.44560		10.06669	90.15656		18.61	0.00	0.00	0	20,918.00
R2044	On 04/08/2016	Bond Future			10.22267		86.75738		10.13354	87.48242		18.70	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future			10.28165		88.42520		10.18976	89.16503		18.06	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future			10.15353		88.44623		10.06212	89.21147		19.14	0.00	0.00	0	63,832.00
R2048	On 04/08/2016	Bond Future			10.21755		90.12309		10.12324	90.90342		18.33	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			10.27851		87.41591		10.18124	88.21211		18.57	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			9.00960		96.88103		8.93647	97.09882		5.34	0.00	16,179,132.01	167	41,997.00
R207	On 05/05/2016	Bond Future	7.56	Call	16.39000		0.01639		23.00000	0.02300	16.390	5.15	0.02	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.12942		95.07343		9.04983	95.29597		5.00	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			9.14447		91.44949		9.07212	91.71415		7.09	0.00	32,556,018.44	356	45,179.00
R208	On 04/08/2016	Bond Future			9.24295		93.18335		9.16572	93.45364		6.52	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.33358		91.57104		9.25094	91.84739		6.46	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			9.97360		68.72251		9.88224	69.31099		18.51	0.00	304,440,719.30	4,430	36,303.00
R209	On 05/05/2016	Bond Future	8.25	Call	28.70000		0.02870		44.56000	0.04456	28.700	18.02	0.02	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	307.85000		0.30785		410.54000	0.41054	307.850	18.14	0.12	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 04/08/2016	Bond Future			10.03635		70.02551		9.94220	70.62561		17.75	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,070.82000		2.07082		2,331.21000	2.33121	2,070.820	17.68	0.39	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,294.00000		5.29400		5,729.36000	5.72936	5,294.000	18.48	0.68	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			10.09323		68.22034		9.99624	68.83259		17.96	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			180.20062		180.20062		180.21428	180.21428			0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future			183.63194		183.63194		183.64716	183.64716			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			137.59265		137.59265		137.59984	137.59984			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			138.47564		138.47564		138.48386	138.48386			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			142.56052		142.56052		142.57132	142.57132			0.00	0.00	0	3,830.00
R212	On 04/08/2016	Bond Future			143.36851		143.36851		143.38050	143.38050			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			9.86483		79.28135		9.77845	79.84145		15.95	0.00	0.00	0	48,117.00
R213	On 04/08/2016	Bond Future			9.93025		80.78443		9.84099	81.35564		15.25	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.99264		78.78562		9.90040	79.36860		15.38	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			10.06614		68.91863		9.97479	69.52491		19.26	0.00	144,729,123.00	2,100	32,449.00
R214	On 04/08/2016	Bond Future			10.12675		70.22529		10.03264	70.84347		18.46	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	396.57000		0.39657		479.92000	0.47992	396.570	17.97	0.11	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,334.34000		1.33434		1,515.06000	1.51506	1,334.340	18.24	0.27	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,038.48000		4.03848		4,387.75000	4.38775	4,038.480	18.96	0.58	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	7,948.60000		7.94860		8,472.25000	8.47225	7,948.600	19.36	0.81	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future			10.18433		68.27721		10.08740	68.90795		18.70	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			27,980.58000		27,980.58000		28,129.12000	28,129.12000			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	11.32400		11.32400		11.37570	11.37570		18.86	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.50250		11.50250		11.55220	11.55220		18.29	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	5.36320		5.36320		5.40320	5.40320		15.32	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.32400		5.32400		5.36030	5.36030		16.44	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.38660		1.38660		1.38720	1.38720			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.29800		1.29800		1.30160	1.30160			0.00	0.00	0	0.00

Total for Derivatives : **2,494,915,457.02** **117,327** **4,791,869.00**

Grand Total: **2,494,915,457.02** **117,327** **4,791,869.00**