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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/01/2016

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 27/01/2016	Any day expiry	16.46130	16.46130		16.43470	16.43470		22.88	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.000	39.34	0.00	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	0.02010	0.00002	0.03750	0.00004	0.020	72.29	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	1,981.33260	1.98133	1,954.79070	1.95479	1,981.333	49.46	1.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	1,141.90560	1.14191	1,116.84350	1.11684	1,141.906	37.10	1.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry	16.46430	16.46430		16.44070	16.44070		22.24	0.00	0.00	0	212.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	0.04890	0.00005	0.08640	0.00009	0.049	49.61	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	2,204.38060	2.20438	2,181.04900	2.18105	2,204.381	41.45	1.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.50	Put	0.10450	0.00010	0.67670	0.00068	0.104	37.68	0.00	0	2,000.00
\$ / R	On 01/02/2016	Any day expiry	16.47330	16.47330		16.44960	16.44960		20.34	0.00	0.00	0	0.00
\$ / R	On 01/02/2016	Any day expiry	16.84	Call	67.29470	0.06729	93.41020	0.09341	67.295	21.65	0.24	0	2,500.00
\$ / R	On 08/02/2016	Any day expiry	16.49440	16.49440		16.57100	16.57100		19.56	0.00	0.00	0	0.00
\$ / R	On 08/02/2016	Any day expiry	16.57	Call	219.53450	0.21953	0.00000	0.00000	219.535	19.79	0.46	5,000	5,000.00
\$ / R	On 10/02/2016	Any day expiry	16.50040	16.50040		16.47700	16.47700		19.63	0.00	0.00	0	2,150.00
\$ / R	On 10/02/2016	Any day expiry	16.01	Call	573.80870	0.57381	579.20570	0.57921	573.809	18.98	0.78	0	5,000.00
\$ / R	On 12/02/2016	Any day expiry	16.50650	16.50650		16.48320	16.48320		19.67	0.00	0.00	0	506.00

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 12/02/2016	Any day expiry	11.60	Put	0.01100	0.00001	0.00000	0.00000	0.011	40.22	0.00	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	1,127.08650	1.12709	1,111.43960	1.11144	1,127.086	20.60	0.94	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	16.66	Call	225.61660	0.22562	247.05810	0.24706	225.617	20.15	0.43	35,554,574.00	5,000	0.00
\$ / R	On 12/02/2016	Any day expiry	16.69	Call	214.85610	0.21486	236.48070	0.23648	214.856	20.24	0.41	34,350,078.00	5,000	5,000.00
\$ / R	On 15/02/2016	Any day expiry			16.51550	16.51550	16.49230	16.49230		19.12	0.00	0.00	0	4,330.00
\$ / R	On 16/02/2016	Any day expiry			16.51860	16.51860	16.49540	16.49540		19.16	0.00	0.00	0	993.00
\$ / R	On 17/02/2016	Any day expiry			16.52160	16.52160	16.49840	16.49840		19.20	0.00	0.00	0	300.00
\$ / R	On 19/02/2016	Any day expiry			16.52760	16.52760	16.50460	16.50460		19.39	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	2,598.63400	2.59863	2,576.36360	2.57636	2,598.634	24.24	1.00	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	2.31360	0.00231	3.38990	0.00339	2.314	22.81	0.01	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	1,626.36800	1.62637	1,605.53120	1.60553	1,626.368	20.47	0.97	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			16.54570	16.54570	16.52290	16.52290		19.17	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.02050	0.00002	0.04160	0.00004	0.020	30.47	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	0.67650	0.00068	1.43860	0.00144	0.677	24.46	0.00	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	1,712.86010	1.71286	1,692.46010	1.69246	1,712.860	18.64	0.98	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	967.65870	0.96766	963.03900	0.96304	967.659	18.09	0.86	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry			16.54880	16.54880	16.52600	16.52600		19.26	0.00	0.00	0	392.00
\$ / R	On 29/02/2016	Any day expiry			16.55780	16.55780	16.53520	16.53520		19.13	0.00	0.00	0	218.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	2.00640	0.00201	3.49370	0.00349	2.006	22.29	0.01	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	1,942.29420	1.96329	1,942.75640	1.94276	1,963.294	19.09	0.98	0.00	0	100.00
\$ / R	On 02/03/2016	Any day expiry			16.56400	16.56400	16.54130	16.54130		19.28	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	1,970.10600	1.97011	1,950.40060	1.95040	1,970.106	18.91	0.98	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	1,960.19290	1.96019	1,940.51280	1.94051	1,960.193	18.86	0.98	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	1,950.28130	1.95028	1,930.62670	1.93063	1,950.281	18.81	0.98	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	15.50	Call	1,119.94140	1.11994	1,112.60560	1.11261	1,119.941	17.99	0.88	68,398,162.50	5,000	27,500.00
\$ / R	On 07/03/2016	Any day expiry			16.57950	16.57950	16.55660	16.55660		19.28	0.00	0.00	0	301.00
\$ / R	On 11/03/2016	Any day expiry			16.59190	16.59190	16.56890	16.56890		19.61	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			16.60120	16.60120	16.57810	16.57810		19.50	0.00	364,462,744.80	21,954	924,176.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.04560	0.00005	0.08330	0.00008	0.046	27.20	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.05460	0.00005	0.09850	0.00010	0.055	27.20	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.09020	0.00009	0.16140	0.00016	0.090	26.85	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.09710	0.00010	0.17350	0.00017	0.097	26.79	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.11820	0.00012	0.21040	0.00021	0.118	26.65	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.13030	0.00013	0.23140	0.00023	0.130	26.58	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.14710	0.00015	0.26050	0.00026	0.147	26.49	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.19150	0.00019	0.33700	0.00034	0.191	26.30	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.27260	0.00027	0.47560	0.00048	0.273	26.03	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	4,051.72910	4.05173	4,029.00570	4.02901	4,051.729	25.52	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.80610	0.00081	1.36070	0.00136	0.806	25.18	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	3,802.11870	3.80212	3,779.64360	3.77964	3,802.119	25.07	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	1.26800	0.00127	2.10510	0.00211	1.268	24.81	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	1.73890	0.00174	2.85050	0.00285	1.739	24.54	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	3,403.33870	3.40334	3,381.57530	3.38158	3,403.339	24.37	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	2.41810	0.00242	3.87630	0.00388	2.418	24.26	0.01	0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	3,104.58850	3.10459	3,083.19380	3.08319	3,104.588	23.42	0.99	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	3,054.81380	3.05481	3,033.49430	3.03349	3,054.814	23.23	0.99	0.00	0	12,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	4.68220	0.00468	6.79600	0.00680	4.682	22.46	0.01	0.00	0	4,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,845.94350	2.84594	2,824.97540	2.82498	2,845.943	22.42	0.99	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	2,667.20360	2.66720	2,646.58720	2.64659	2,667.204	21.73	0.99	0.00	0	788.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	6.08310	0.00608	8.58770	0.00859	6.083	21.69	0.01	0.00	0	32,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	2,607.69750	2.60770	2,587.20980	2.58721	2,607.698	21.50	0.99	0.00	0	1,750.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	2,508.61780	2.50862	2,488.35850	2.48836	2,508.618	21.11	0.98	0.00	0	9,370.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	8.47560	0.00848	11.56310	0.01156	8.476	20.73	0.02	0.00	0	800.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	2,399.78960	2.39979	2,379.80290	2.37980	2,399.790	20.69	0.98	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	9.18520	0.00919	12.42990	0.01243	9.185	20.50	0.02	0.00	0	402.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	2,301.02430	2.30102	2,281.30550	2.28131	2,301.024	20.30	0.98	0.00	0	43,156.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	2,113.91470	2.11391	2,094.76270	2.09476	2,113.915	19.57	0.97	0.00	0	1,300.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	12.71470	0.01271	16.66270	0.01666	12.715	19.57	0.03	0.00	0	2,500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	2,025.58550	2.02559	2,006.73040	2.00673	2,025.585	19.23	0.97	0.00	0	1,204.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,917.94870	1.91795	1,899.48160	1.89948	1,917.949	18.80	0.96	0.00	0	2,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	16.74870	0.01675	21.38160	0.02138	16.749	18.80	0.04	0.00	0	1,600.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,869.15550	1.86916	1,850.87520	1.85088	1,869.155	18.61	0.96	0.00	0	29,370.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	19.25460	0.01925	24.26680	0.02427	19.255	18.42	0.04	0.00	0	15,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	26.37260	0.02637	34.40750	0.03441	26.373	17.87	0.06	0.00	0	25,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	27.05330	0.02705	35.24290	0.03524	27.053	17.87	0.06	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	27.74880	0.02775	36.09440	0.03609	27.749	17.88	0.06	0.00	0	15,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	29.92200	0.02992	38.74710	0.03875	29.922	17.90	0.06	0.00	0	3,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	1,445.14130	1.44514	1,433.69510	1.43370	1,445.141	17.99	0.91	0.00	0	500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	1,382.71570	1.38272	1,372.64270	1.37264	1,382.716	18.03	0.90	0.00	0	38,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	75.70100	0.07570	92.59300	0.09259	75.701	18.14	0.13	0.00	0	15,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	1,160.08230	1.16008	1,155.71860	1.15572	1,160.082	18.18	0.85	0.00	0	25,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	1,143.63140	1.14363	1,139.73910	1.13974	1,143.631	18.19	0.84	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	1,135.44590	1.13545	1,131.78990	1.13179	1,135.446	18.20	0.84	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	1,127.28690	1.12729	1,123.86800	1.12387	1,127.287	18.21	0.84	0.00	0	5,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	1,111.04760	1.11105	1,108.10660	1.10811	1,111.048	18.22	0.84	0.00	0	3,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	1,102.96770	1.10297	1,100.26750	1.10027	1,102.968	18.22	0.83	0.00	0	2,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	985.16470	0.98516	986.75740	0.98676	985.165	18.31	0.79	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	911.85880	0.91186	915.79410	0.91579	911.859	18.45	0.76	0.00	0	2,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	160.65880	0.16066	187.69410	0.18769	160.659	18.45	0.24	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	808.25550	0.80826	815.55220	0.81555	808.256	18.66	0.72	0.00	0	750.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	207.05550	0.20706	237.45220	0.23745	207.055	18.66	0.28	0.00	0	201.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	682.43590	0.68244	693.77720	0.69378	682.436	18.94	0.65	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	602.88990	0.60289	616.67140	0.61667	602.890	19.13	0.60	0.00	0	2,500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	394.09660	0.39410	432.63370	0.43263	394.097	19.29	0.43	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	520.53050	0.52053	536.63950	0.53664	520.531	19.36	0.55	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	496.63130	0.49663	513.36080	0.51336	496.631	19.43	0.53	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	412.92090	0.41292	432.17460	0.43217	412.921	19.85	0.47	0.00	0	35,201.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	561.72090	0.56172	604.07460	0.60407	561.721	19.85	0.53	0.00	0	1,000.00	

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\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	625.25290	0.62525	667.98890	0.66799	625.253	20.08	0.57	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	658.14890	0.65815	701.00690	0.70101	658.149	20.20	0.58	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	726.08620	0.72609	769.05880	0.76906	726.086	20.43	0.61	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	276.27600	0.27628	295.98720	0.29599	276.276	20.86	0.34	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	222.20640	0.22221	241.14210	0.24114	222.206	21.39	0.29	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.65	Call	176.59350	0.17659	194.22970	0.19423	176.593	21.94	0.24	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	100.70850	0.10071	114.24890	0.11425	100.709	23.26	0.14	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			16.60430	16.60430	16.58120	16.58120		19.54	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			16.60740	16.60740	16.58430	16.58430		19.59	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	3.08200	0.00308	4.76700	0.00477	3.082	23.90	0.01	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,994.45900	1.99446	1,977.40420	1.97740	1,994.459	19.14	0.96	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			16.62910	16.62910	16.60570	16.60570		19.67	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	6.50020	0.00650	9.23460	0.00923	6.500	22.32	0.01	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,695.96370	1.69596	1,681.24530	1.68125	1,695.964	18.11	0.93	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			16.64760	16.64760	16.62420	16.62420		19.53	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.32640	0.00033	0.70540	0.00071	0.326	26.01	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	6.19010	0.00619	8.89140	0.00889	6.190	22.38	0.01	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	1,470.01700	1.47002	1,460.90540	1.46091	1,470.017	17.99	0.89	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	921.15330	0.92115	927.05730	0.92706	921.153	18.53	0.72	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry			16.65390	16.65390	16.63040	16.63040		19.55	0.00	0.00	0	35.00
\$ / R	On 05/04/2016	Any day expiry			16.66960	16.66960	16.64590	16.64590		19.48	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	1,019.40890	1.01941	1,021.69310	1.02169	1,019.409	18.37	0.74	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			16.67270	16.67270	16.64900	16.64900		19.50	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry			16.67580	16.67580	16.65210	16.65210		19.50	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	806.11200	0.80611	814.80200	0.81480	806.112	18.91	0.64	0.00	0	5,000.00
\$ / R	On 15/04/2016	Any day expiry			16.70090	16.70090	16.67690	16.67690		19.57	0.00	0.00	0	1,765.00
\$ / R	On 18/04/2016	Any day expiry			16.71030	16.71030	16.68630	16.68630		19.48	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	18.16530	0.01817	23.49930	0.02350	18.165	20.10	0.03	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	1,420.82310	1.42082	1,413.37180	1.41337	1,420.823	17.95	0.84	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	481.82080	0.48182	497.56790	0.49757	481.821	20.24	0.43	0.00	0	5,000.00
\$ / R	On 25/04/2016	Any day expiry			16.73220	16.73220	16.81100	16.81100		19.53	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	617.82420	0.61782	0.00000	0.00000	617.824	19.64	0.50	84,172,677.00	10,000	10,000.00
\$ / R	On 26/04/2016	Any day expiry			16.73530	16.73530	16.71110	16.71110		19.55	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	1.80680	0.00181	3.22260	0.00322	1.807	25.61	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	10.59660	0.01060	15.22510	0.01523	10.597	20.57	0.02	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	1,274.65080	1.27465	1,271.33240	1.27133	1,274.651	18.10	0.78	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	871.10740	0.87111	878.97460	0.87897	871.107	18.85	0.63	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			16.78000	16.78000	16.75580	16.75580		19.50	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	36.64520	0.03665	45.34630	0.04535	36.645	18.75	0.05	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	1,453.51330	1.45351	1,448.72130	1.44872	1,453.513	17.97	0.81	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			16.78960	16.78960	16.76540	16.76540		19.54	0.00	0.00	0	50.00
\$ / R	On 27/05/2016	Any day expiry			16.83430	16.83430	16.81010	16.81010		19.68	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	3.47030	0.00347	5.12830	0.00513	3.470	24.09	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	12.72130	0.01272	18.57110	0.01857	12.721	18.71	0.02	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 27/05/2016	Any day expiry	16.13	Call	1,116.32670	1.11633	1,122.98670	1.12299	1,116.327	18.59	0.67	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	823.93030	0.82393	837.63770	0.83764	823.930	19.45	0.55	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			16.84710	16.84710	16.82290	16.82290		19.61	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry			16.86630	16.86630	16.84200	16.84200		19.59	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	4.97940	0.00498	7.22910	0.00723	4.979	22.21	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	1,621.87950	1.62188	1,617.32360	1.61732	1,621.880	17.91	0.81	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			16.87270	16.87270	16.84840	16.84840		19.62	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	72.43530	0.07244	84.40350	0.08440	72.435	17.86	0.08	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	1,394.28050	1.39428	1,394.99140	1.39499	1,394.280	18.19	0.75	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			16.87590	16.87590	16.85160	16.85160		19.62	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			16.88870	16.88870	16.86440	16.86440		19.59	0.00	79,917,328.40	4,732	88,194.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	5.07410	0.00507	7.36590	0.00737	5.074	21.97	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	8.80050	0.00880	12.30600	0.01231	8.800	19.72	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	9.40520	0.00941	13.09240	0.01309	9.405	19.45	0.01	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	10.90930	0.01091	15.03350	0.01503	10.909	18.85	0.02	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	3,402.36130	3.40236	3,382.93890	3.38294	3,402.361	17.94	0.98	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	13.66130	0.01366	18.53890	0.01854	13.661	17.94	0.02	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	14.40220	0.01440	19.43810	0.01944	14.402	17.94	0.02	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	45.86140	0.04586	55.43780	0.05544	45.861	17.83	0.06	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	65.34900	0.06535	76.69290	0.07669	65.349	17.79	0.08	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	103.31640	0.10332	117.08130	0.11708	103.316	17.73	0.11	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	2,072.74770	2.07275	2,062.73500	2.06274	2,072.748	17.72	0.88	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	2,012.83460	2.01283	2,003.26450	2.00326	2,012.835	17.71	0.87	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	382.59230	0.38259	411.04580	0.41105	382.592	18.33	0.30	0.00	0	25,700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	1,211.54720	1.21155	1,217.24940	1.21725	1,211.547	18.47	0.68	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.17	Put	452.41880	0.45242	483.48380	0.48348	452.419	18.58	0.33	0.00	0	20,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	1,137.36620	1.13737	1,145.02270	1.14502	1,137.366	18.67	0.66	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	606.88150	0.60688	642.59960	0.64260	606.882	19.07	0.40	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	980.82850	0.98083	992.63430	0.99263	980.829	19.11	0.60	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	674.35210	0.67435	711.71860	0.71172	674.352	19.26	0.43	0.00	0	6,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	685.05160	0.68505	722.66560	0.72267	685.052	19.29	0.43	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.92	Put	837.95810	0.83796	878.40710	0.87841	837.958	19.70	0.48	0.00	0	20,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	802.63840	0.80264	818.86190	0.81886	802.638	19.71	0.52	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	794.65720	0.79466	811.03200	0.81103	794.657	19.75	0.51	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	752.14290	0.75214	769.27970	0.76928	752.143	19.92	0.49	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.79	Call	523.21150	0.52321	543.32210	0.54332	523.212	21.10	0.37	0.00	0	6,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	472.80920	0.47281	493.04570	0.49305	472.809	21.46	0.34	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	457.23400	0.45723	477.47450	0.47747	457.234	21.58	0.33	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	435.98170	0.43598	456.19440	0.45619	435.982	21.76	0.32	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	356.08860	0.35609	375.79940	0.37580	356.089	22.48	0.27	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry			16.92390	16.92390	16.89950	16.89950		19.66	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	164.54860	0.16455	181.14140	0.18114	164.549	17.74	0.15	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	979.27070	0.97927	992.64290	0.99264	979.271	19.28	0.58	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			16.93670	16.93670	16.91230	16.91230		19.70	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	4.16200	0.00416	6.19300	0.00619	4.162	22.23	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	14.08170	0.01408	19.06620	0.01907	14.082	17.31	0.02	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	1,004.98060	1.00498	1,018.75700	1.01876	1,004.981	19.20	0.58	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	825.14070	0.82514	842.91890	0.84292	825.141	19.84	0.51	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			17.02620	17.02620	17.00170	17.00170		19.78	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	709.05680	0.70906	747.34920	0.74735	709.057	19.10	0.40	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	585.41490	0.58541	608.49600	0.60850	585.415	21.50	0.36	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			17.02940	17.02940	17.00510	17.00510		19.79	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	4.82680	0.00483	7.44810	0.00745	4.827	21.03	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	14.49750	0.01450	19.04270	0.01904	14.498	16.28	0.02	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	912.81120	0.91281	931.71920	0.93172	912.811	19.91	0.51	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	798.15980	0.79816	818.92630	0.81893	798.160	20.38	0.46	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			17.08090	17.08090	17.05660	17.05660		19.85	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	10.41680	0.01042	14.33180	0.01433	10.417	18.43	0.01	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,857.84930	1.85785	1,853.32520	1.85333	1,857.849	17.97	0.78	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			17.13240	17.13240	17.10810	17.10810		19.92	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	6.39000	0.00639	9.48440	0.00948	6.390	20.45	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	16.12170	0.01612	20.61940	0.02062	16.122	15.68	0.02	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	838.87880	0.83888	856.39780	0.85640	838.879	20.69	0.45	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	769.63270	0.76963	788.19050	0.78819	769.633	21.01	0.42	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			17.17010	17.17010	17.14590	17.14590		19.88	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			17.17700	17.17700	17.15270	17.15270		19.89	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	21.77940	0.02178	27.00640	0.02701	21.779	14.96	0.03	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	1,027.98800	1.02799	1,041.30160	1.04130	1,027.988	20.09	0.51	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			17.18040	17.18040	17.15610	17.15610		19.89	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			17.19420	17.19420	17.16990	17.16990		19.94	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	168.79400	0.16879	180.10070	0.18010	168.794	16.96	0.14	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	640.46870	0.64047	659.27430	0.65927	640.469	22.03	0.35	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			17.20100	17.20100	17.17670	17.17670		19.95	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			17.21480	17.21480	17.19050	17.19050		19.93	0.00	1,721,480.00	100	35,439.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	17.15850	0.01716	20.50420	0.02050	17.158	16.31	0.02	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	89.75380	0.08975	96.70450	0.09670	89.754	16.11	0.08	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	998.57380	0.99857	1,011.83350	1.01183	998.574	20.33	0.49	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	930.53360	0.93053	945.04670	0.94505	930.534	20.60	0.47	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	500.74570	0.50075	519.42450	0.51942	500.746	23.06	0.28	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			17.24560	17.24560	17.22140	17.22140		20.00	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	7.76920	0.00777	11.13420	0.01113	7.769	19.80	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	22.93010	0.02293	22.36010	0.02236	22.930	15.81	0.03	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	802.37660	0.80238	818.65660	0.81866	802.377	21.33	0.41	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	761.38970	0.76139	778.15170	0.77815	761.390	21.55	0.39	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			17.34170	17.34170	17.31750	17.31750		20.09	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	8.45020	0.00845	11.86400	0.01186	8.450	19.20	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	29.95920	0.02996	23.82470	0.02382	29.959	15.99	0.03	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	771.02970	0.77103	786.32540	0.78633	771.030	21.93	0.37	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 26/10/2016	Any day expiry	18.85	Call	752.97790	0.75298	768.49960	0.76850	752.978	22.03	0.37	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			17.45980	17.45980	17.43630	17.43630		16.29	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	11.60590	0.01161	11.58890	0.01159	11.606	19.20	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	20.92340	0.02092	30.42880	0.03043	20.923	14.51	0.02	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	804.88910	0.80489	757.46030	0.75746	804.889	23.61	0.35	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			17.51720	17.51720	17.49390	17.49390		20.18	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			17.53510	17.53510	17.51190	17.51190		20.23	0.00	22,462,463.10	1,281	14,798.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	11.38950	0.01139	14.59990	0.01460	11.390	18.70	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	19.71330	0.01971	24.14570	0.02415	19.713	15.06	0.02	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	20.10840	0.02011	24.54660	0.02455	20.108	14.66	0.02	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	20.56140	0.02056	25.00180	0.02500	20.561	14.19	0.02	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	193.16000	0.19316	201.49680	0.20150	193.160	16.40	0.13	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	211.79390	0.21179	220.03120	0.22003	211.794	16.58	0.14	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	217.31170	0.21731	225.50800	0.22551	217.312	16.63	0.14	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	277.15790	0.27716	284.78520	0.28479	277.158	17.14	0.17	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	2,480.63340	2.48063	2,464.13910	2.46414	2,480.633	17.66	0.80	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	479.21940	0.47922	488.03720	0.48804	479.219	18.15	0.24	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	628.58180	0.62858	641.46080	0.64146	628.582	18.47	0.29	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	747.09910	0.74710	762.89590	0.76290	747.099	18.75	0.33	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	776.11650	0.77612	792.58920	0.79259	776.116	18.83	0.34	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	856.21120	0.85621	874.48230	0.87448	856.211	19.05	0.36	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	1,038.08250	1.03808	1,047.79600	1.04780	1,038.083	21.32	0.44	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	923.12820	0.92313	934.87520	0.93488	923.128	21.86	0.40	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	901.50020	0.90150	913.52740	0.91353	901.500	21.97	0.39	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	896.77910	0.89678	908.86550	0.90887	896.779	21.99	0.39	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	862.35690	0.86236	874.86190	0.87486	862.357	22.17	0.38	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	840.35040	0.84035	853.12090	0.85312	840.350	22.30	0.37	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	749.96380	0.74996	763.75890	0.76376	749.964	22.84	0.33	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	740.73230	0.74073	754.62650	0.75463	740.732	22.90	0.33	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	729.86330	0.72986	743.87270	0.74387	729.863	22.97	0.33	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	705.32090	0.70532	719.58350	0.71958	705.321	23.14	0.32	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	670.59810	0.67060	685.19610	0.68520	670.598	23.40	0.30	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	648.75050	0.64875	663.55190	0.66355	648.751	23.56	0.29	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	563.44890	0.56345	579.41310	0.57941	563.449	24.60	0.26	0.00	0	500.00
\$ / R	On 13/03/2017	Foreign Exchange Future			17.77040	17.77040	17.74690	17.74690		20.53	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	948.18670	0.94819	970.83020	0.97083	948.187	19.15	0.35	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	710.87260	0.71087	729.28320	0.72928	710.873	24.63	0.28	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.97860	17.97860	17.95610	17.95610		20.89	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			16.60120	16.60120	16.57810	16.57810		19.50	0.00	17,945,897.20	1,081	1,136.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			16.88870	16.88870	16.86440	16.86440		19.59	0.00	337,774.00	20	124.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			17.21480	17.21480	17.19050	17.19050		19.93	0.00	172,148.00	10	90.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			17.53510	17.53510	17.51190	17.51190		20.23	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 26/02/2016	Any day expiry		23.61030	23.61030		23.70000	23.70000		20.24	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry		23.62320	23.62320		23.71330	23.71330		20.01	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry		23.65430	23.65430		23.74400	23.74400		20.04	0.00	0.00	0	115.00
£ / R	On 14/03/2016	Foreign Exchange Future		23.68530	23.68530		23.77490	23.77490		20.00	0.00	20,250,931.50	855	32,190.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	23.25360	0.02325	38.75250	0.03875	23.254	20.06	0.03	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	118.97360	0.11897	153.66700	0.15367	118.974	18.66	0.14	0.00	0	6,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	435.99740	0.43600	480.82450	0.48082	435.997	19.58	0.36	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	585.41010	0.58541	707.18650	0.70719	585.410	20.40	0.46	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	233.80630	0.23381	314.03840	0.31404	233.806	22.16	0.22	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry		24.49890	24.49890		24.59100	24.59100		20.70	0.00	0.00	0	88.00
£ / R	On 13/06/2016	Foreign Exchange Future		24.10290	24.10290		24.19290	24.19290		20.05	0.00	9,641,160.00	400	2,296.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	1,113.38050	1.11338	1,249.75850	1.24976	1,113.381	20.24	0.50	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	517.25650	0.51726	612.07460	0.61207	517.257	22.46	0.27	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry		24.52730	24.52730		24.61960	24.61960		20.01	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	259.35740	0.25936	271.14030	0.27114	259.357	18.09	0.14	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	1,091.47400	1.09147	1,182.82850	1.18283	1,091.474	21.10	0.41	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		24.58310	24.58310		24.67610	24.67610		19.93	0.00	0.00	0	390.00
£ / R	On 19/12/2016	Foreign Exchange Future		25.06010	25.06010		25.15770	25.15770		19.84	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future		0.14033	0.14033		0.14014	0.14014		22.12	0.00	0.00	0	6,998.00
¥ / R	On 13/06/2016	Foreign Exchange Future		0.14310	0.14310		0.14292	0.14292		20.92	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future		0.14634	0.14634		0.14615	0.14615		20.54	0.00	6,731.87	46	920.00
€ / R	On 25/01/2016	Any day expiry		17.84000	17.84000		17.77620	17.77620		24.14	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry		17.84650	17.84650		17.78350	17.78350		22.67	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	0.07560	0.00008	0.19450	0.00019	0.076	46.34	0.00	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	2,326.64280	2.32664	2,264.01580	2.26402	2,326.643	41.89	1.00	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry		17.92180	17.92180		17.85920	17.85920		20.41	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	3.11980	0.00312	4.49300	0.00449	3.120	24.41	0.01	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	1,871.83400	1.87183	1,811.00740	1.81101	1,871.834	21.78	0.97	0.00	0	100.00
€ / R	On 24/02/2016	Any day expiry		17.94270	17.94270		17.88140	17.88140		20.31	0.00	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry		17.94810	17.94810		17.88770	17.88770		20.39	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry		17.98780	17.98780		17.92550	17.92550		20.20	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future		18.01460	18.01460		17.95200	17.95200		20.28	0.00	46,621,784.80	2,588	70,626.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.31210	0.00031	0.41910	0.00042	0.312	27.69	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.43080	0.00043	0.57520	0.00058	0.431	27.47	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	1.61210	0.00161	2.09760	0.00210	1.612	26.55	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	2.27450	0.00227	2.93740	0.00294	2.274	26.29	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	5.44490	0.00544	6.81150	0.00681	5.445	24.95	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	7.30970	0.00731	9.39270	0.00939	7.310	23.74	0.01	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	3,121.90970	3.12191	3,061.39270	3.06139	3,121.910	23.74	0.99	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	7.75920	0.00776	10.02120	0.01002	7.759	23.49	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	11.76060	0.01176	15.67530	0.01568	11.761	21.83	0.02	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	2,656.36060	2.65636	2,597.67530	2.59768	2,656.361	21.83	0.98	0.00	0	25,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	2,086.42140	2.08642	2,032.05490	2.03205	2,086.421	19.48	0.96	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	2,037.66070	2.03766	1,983.82630	1.98383	2,037.661	19.28	0.96	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,891.87390	1.89187	1,839.84850	1.83985	1,891.874	18.67	0.95	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,751.00550	1.75101	1,703.62670	1.70363	1,751.005	18.55	0.93	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	1,233.78110	1.23378	1,200.72050	1.20072	1,233.781	19.06	0.83	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			18.04870	18.04870	17.98570	17.98570		20.33	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			18.04970	18.04970	17.98660	17.98660		20.35	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			18.14070	18.14070	18.07680	18.07680		20.22	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			18.18500	18.18500	18.12080	18.12080		20.09	0.00	0.00	0	25.00
€ / R	On 29/04/2016	Any day expiry			18.07140	18.07140	18.00820	18.00820		19.94	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			18.30980	18.30980	18.24490	18.24490		20.07	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			18.31100	18.31100	18.24610	18.24610		20.08	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			18.38080	18.38080	18.31540	18.31540		20.04	0.00	19,299,840.00	1,050	41,779.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	16.44860	0.01645	17.07680	0.01708	16.449	20.60	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,527.01570	2.52702	2,475.37580	2.47538	2,527.016	18.67	0.90	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			18.80410	18.80410	18.73620	18.73620		20.00	0.00	0.00	0	6,298.00
€ / R	On 19/12/2016	Foreign Exchange Future			19.22610	19.22610	19.15750	19.15750		20.10	0.00	365,295.90	19	5,865.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	303.16190	0.30316	321.92590	0.32193	303.162	18.36	0.16	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	416.79810	0.41680	439.73140	0.43973	416.798	18.33	0.20	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	972.96580	0.97297	968.69730	0.96870	972.966	21.70	0.39	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	748.95390	0.74895	748.61940	0.74862	748.954	22.86	0.31	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			106.09438	106.09438	106.09841	106.09841			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			103.46292	103.46292	103.46988	103.46988			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.28472	100.28472	100.27798	100.27798			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.37762	100.37762	100.38838	100.38838			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			101.07359	101.07359	101.09954	101.09954			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.64417	100.64417	100.68884	100.68884			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			102.71131	102.71131	102.73254	102.73254			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			102.33106	102.33106	102.35116	102.35116			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 04/02/2016	Index Future			454.98600	454.98600	455.25600	455.25600			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			463.13500	463.13500	463.41800	463.41800			0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future			471.88300	471.88300	472.19300	472.19300			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			519.28000	519.28000	519.95400	519.95400			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			528.58000	528.58000	529.27600	529.27600			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			538.56400	538.56400	539.29900	539.29900			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
ALBI	On 04/02/2016	Index Future			471.50000		471.50000		472.07100	472.07100			0.00	0.00	0	639.00
ALBI	On 05/05/2016	Index Future			479.94400		479.94400		480.53400	480.53400			0.00	0.00	0	44.00
ALBI	On 04/08/2016	Index Future			489.01000		489.01000		489.63400	489.63400			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future			498.98300		498.98300		499.58300	499.58300			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.57090		11.57090		11.63680	11.63680		17.69	0.00	4,628,360.00	400	14,588.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	4.60770		0.00461		6.42310	0.00642	4.608	21.07	0.01	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,186.39550		1.18640	1,255.10590	1.25511		1,186.396	17.85	0.95	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	53.37430		0.05337		53.46660	0.05347	53.374	17.69	0.14	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	389.92240		0.38992		448.75910	0.44876	389.922	17.67	0.60	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	384.18280		0.38418		442.80360	0.44280	384.183	17.68	0.60	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	53.50920		0.05351		72.05680	0.07206	53.509	20.00	0.13	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.72520		11.72520		11.79060	11.79060		17.37	0.00	58,626.00	5	2,819.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.90600		11.90600		11.97200	11.97200		16.87	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			12.08780		12.08780		12.15480	12.15480		16.89	0.00	374,721.80	31	31.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.69860		11.69860		11.70590	11.70590		16.54	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.90490		11.90490		11.91140	11.91140		16.75	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			16.41350		16.41350		16.38180	16.38180		20.83	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.77390		16.77390		16.74070	16.74070		20.61	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.49630		2.49630		2.49100	2.49100		22.04	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.51320		2.51320		2.50530	2.50530		20.76	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.41500		2.41500		2.40670	2.40670		22.61	0.00	0.00	0	123.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.46440		2.46440		2.45590	2.45590		22.15	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			128.51090		128.51090		128.59168	128.59168			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 04/02/2016	Bond Future		10.99547	76.05715		10.98667	76.11057			0.00	0.00	0	2,000.00
ES33	On 05/05/2016	Bond Future		11.10627	73.62836		11.09700	73.68372			0.00	0.00	0	6,776.00
ES33	On 04/08/2016	Bond Future		11.20944	75.03495		11.19932	75.09445			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future		11.29754	72.75873		11.28818	72.81302			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 04/02/2016	Bond Future		11.13483	80.17676		11.11593	80.30549			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future		11.24568	77.35054		11.22594	77.48260			0.00	0.00	0	4,500.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/02/2016	GOVI		471.42300	471.42300		471.95400	471.95400			0.00	0.00	0	483.00
GOVI	On 05/05/2016	GOVI		479.86600	479.86600		480.41500	480.41500			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI		488.93000	488.93000		489.51300	489.51300			0.00	0.00	0	0.00
GOVI	On 03/11/2016	GOVI		498.90100	498.90100		499.46000	499.46000			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future		2.13070	2.13070		2.12780	2.12780		19.16	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		2.16650	2.16650		2.16260	2.16260		19.42	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		2.20550	2.20550		2.19910	2.19910		19.82	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.24090	2.24090		2.23730	2.23730		20.19	0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future		121.15544	121.15544		121.66133	121.66133			0.00	33,923,523.20	280	2,062.00
I2025	On 05/05/2016	Bond Future		123.30879	123.30879		123.82518	123.82518			0.00	34,526,461.20	280	2,637.00
I2025	On 04/08/2016	Bond Future		124.41079	124.41079		124.94213	124.94213			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 04/02/2016	Bond Future		102.68768	102.68768		102.69360	102.69360			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future		103.53750	103.53750		103.54475	103.54475			0.00	0.00	0	972.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/02/2016	Bond Future		127.01223	127.01223		127.01953	127.01953			0.00	225,573,720.48	1,776	5,433.00
I2038	On 05/05/2016	Bond Future		129.26959	129.26959		129.27869	129.27869			0.00	229,582,791.84	1,776	13,650.00
I2038	On 04/08/2016	Bond Future		130.32911	130.32911		130.34380	130.34380			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 04/02/2016	Bond Future		128.12450	128.12450		128.40809	128.40809			0.00	0.00	0	227.00
I2046	On 05/05/2016	Bond Future		128.97197	128.97197		129.26236	129.26236			0.00	0.00	0	12,563.00
I2046	On 04/08/2016	Bond Future		131.43097	131.43097		131.73222	131.73222			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 04/02/2016	Bond Future		136.98222	136.98222		136.98978	136.98978			0.00	304,922,421.72	2,226	1,424.00
I2050	On 05/05/2016	Bond Future		139.41666	139.41666		139.42626	139.42626			0.00	310,341,485.16	2,226	16,373.00

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
I2050	On 04/08/2016	Bond Future		140.51019	140.51019		140.52583	140.52583			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 04/02/2016	Index Future		233.58300	233.58300		233.98600	233.98600			0.00	0.00	0	700.00
IGOV	On 05/05/2016	Index Future		237.73400	237.73400		238.14800	238.14800			0.00	0.00	0	554.00
IGOV	On 04/08/2016	Index Future		242.21700	242.21700		242.65000	242.65000			0.00	0.00	0	0.00
IGOV	On 03/11/2016	Index Future		247.13700	247.13700		247.56200	247.56200			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		632.84600	632.84600		633.79800	633.79800			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future		643.59700	643.59700		644.57000	644.57000			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		655.31100	655.31100		656.31000	656.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.89000	93.11000		6.92000	93.08000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.12000	92.88000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		7.27000	92.73000		7.28000	92.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.45000	92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.52000	92.48000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.70000	92.30000		7.73000	92.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		8.14000	91.86000		8.70000	92.13000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		8.34000	91.66000		8.16000	91.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		8.55000	91.45000		8.37000	91.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.56000	91.44000		8.57000	91.43000			0.00	0.00	0	500.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.63000	91.37000		8.71000	91.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.82000	91.18000		8.85000	91.15000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.16070	0.16070		0.16070	0.16070			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.15880	0.15880		0.16050	0.16050			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.15910	0.15910		0.16000	0.16000			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.07290	0.07290		0.07160	0.07160			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06560	0.06560		0.06520	0.06520			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06370	0.06370		0.06300	0.06300			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		10.73570	10.73570		10.75120	10.75120		13.03	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		10.86610	10.86610		10.88190	10.88190		14.65	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		11.01980	11.01980		11.03490	11.03490		15.66	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.08510	1.08510		1.08290	1.08290			0.00	0.00	0	6,310.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future		1.08830	1.08830		1.08600	1.08600			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future		1.09230	1.09230		1.08990	1.08990			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future		9.60211	107.38524		9.57794	107.55291		12.24	0.00	1,181,237.64	11	59,464.00
R186	On 04/02/2016	Bond Future	7.90	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.92	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.92	0.00	0.00	0	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
R186	On 04/02/2016	Bond Future	8.40	Call	0.02000	0.00002	0.19000	0.00019	0.020	11.92	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	0.03000	0.00003	0.34000	0.00034	0.030	11.92	0.00	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	6,891.12000	6.89112	6,725.65000	6.72565	6,891.120	11.92	1.00	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	6,514.62000	6.51462	6,350.36000	6.35036	6,514.620	11.92	1.00	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	6,140.12000	6.14012	5,977.62000	5.97762	6,140.120	11.92	1.00	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	5,767.79000	5.76779	5,607.76000	5.60776	5,767.790	11.92	1.00	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	5,545.53000	5.54553	5,387.42000	5.38742	5,545.530	11.92	0.99	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	2,932.87000	2.93287	2,844.32000	2.84432	2,932.870	11.98	0.90	0.00	0	700.00
R186	On 05/05/2016	Bond Future			9.69172	109.30893	9.66636	109.48102		11.97	0.00	0.00	0	16,565.00
R186	On 05/05/2016	Bond Future	8.75	Put	7,272.27000	7.27227	7,157.17000	7.15717	7,272.270	11.65	0.82	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	6,670.40000	6.67040	6,562.83000	6.56283	6,670.400	11.68	0.80	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			9.77126	106.09276	9.74417	106.27268		11.88	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 04/02/2016	Bond Future			287.79265	287.79265	288.75504	288.75504			0.00	0.00	0	57.00
R197	On 05/05/2016	Bond Future			292.90765	292.90765	293.89064	293.89064			0.00	0.00	0	1,177.00
R197	On 04/08/2016	Bond Future			292.01424	292.01424	293.02832	293.02832			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 04/02/2016	Bond Future			238.58876	238.58876	238.60289	238.60289			0.00	5,010,363.96	21	2,846.00
R202	On 05/05/2016	Bond Future			242.82915	242.82915	242.84624	242.84624			0.00	5,099,412.15	21	40,492.00
R202	On 04/08/2016	Bond Future			244.01803	244.01803	244.04558	244.04558			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 04/02/2016	Bond Future			9.45523	94.82543	9.43630	94.91605		9.48	0.00	0.00	0	11,776.00
R2023	On 05/05/2016	Bond Future			9.55726	92.59433	9.53714	92.68780		9.60	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			9.64721	94.36286	9.62521	94.46197		9.02	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.71680	92.33804	9.69550	92.43116		6.98	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 04/02/2016	Bond Future			8.38890	103.11497	8.39111	103.11173		2.20	0.00	0.00	0	19,561.00
R203	On 05/05/2016	Bond Future			8.60697	100.79178	8.60855	100.78981		2.09	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			8.82247	102.71711	8.82026	102.71937		1.70	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.98670	100.62098	8.99481	100.61449		1.43	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 04/02/2016	Bond Future			9.95155	85.62980	9.92733	85.79160			0.00	0.00	0	14,792.00
R2030	On 05/05/2016	Bond Future			10.03806	87.16378	10.01283	87.32961			0.00	0.00	0	0.00
R2030	On 04/08/2016	Bond Future			10.11747	84.82009	10.09078	84.99271			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

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 04/02/2016	Bond Future			10.06164		88.64212		10.03745	88.81285		15.75	0.00	0.00	0	8,437.00
R2032	On 04/02/2016	Bond Future	9.20	Put	6,408.75000		6.40875	6,244.53000	6.24453	6,408.750		15.36	1.00	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	5,633.44000		5.63344	5,476.08000	5.47608	5,633.440		15.36	0.99	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			10.14625		86.07264	10.12108	86.24757			16.27	0.00	0.00	0	856.00
R2032	On 04/08/2016	Bond Future			10.22247		87.71710	10.19592	87.89900			15.46	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future			10.28126		85.33148	10.25496	85.50946			12.28	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 04/02/2016	Bond Future			10.35500		91.75654	10.35500	91.75654				0.00	0.00	0	3,249.00
R2035	On 05/05/2016	Bond Future			10.35500		89.54863	10.35500	89.54863				0.00	0.00	0	856.00
R2035	On 04/08/2016	Bond Future			10.35500		91.82505	10.35500	91.82505				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 04/02/2016	Bond Future			10.19604		85.63680	10.17681	85.78264			17.69	0.00	47,956,608.00	560	42,036.00
R2037	On 04/02/2016	Bond Future	9.30	Put	7,246.39000		7.24639	7,105.83000	7.10583	7,246.390		17.25	1.00	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	6,140.61000		6.14061	6,008.48000	6.00848	6,140.610		17.25	0.99	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			10.27880		87.17093	10.25880	87.32049			17.46	0.00	48,815,720.80	560	2,555.00
R2037	On 04/08/2016	Bond Future			10.35529		84.57683	10.33414	84.73284			17.43	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future			10.41013		86.28974	10.38936	86.44141			13.21	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 04/02/2016	Bond Future			8.84183		98.98652	8.83339	99.00721			4.21	0.00	17,718,587.08	179	30,490.00
R204	On 05/05/2016	Bond Future			9.00973		100.75981	8.99981	100.78216			3.99	0.00	18,036,005.99	179	179.00
R204	On 04/08/2016	Bond Future			9.16789		98.64308	9.15477	98.67001			3.68	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future			9.27683		100.63914	9.26667	100.65800			2.60	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 04/02/2016	Bond Future			10.27612		88.92269	10.25690	89.07684			18.14	0.00	0.00	0	0.00
R2040	On 05/05/2016	Bond Future			10.35956		90.51563	10.33956	90.67376			17.91	0.00	0.00	0	1,820.00
R2040	On 04/08/2016	Bond Future			10.43693		87.73497	10.41579	87.89983			17.90	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 04/02/2016	Bond Future			10.27576		86.26306	10.25150	86.45812			18.72	0.00	0.00	0	20,089.00
R2044	On 05/05/2016	Bond Future			10.35649		87.80833	10.33129	88.00814			18.50	0.00	0.00	0	400.00
R2044	On 04/08/2016	Bond Future			10.43124		85.10121	10.40476	85.30840			18.48	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future			10.48521		86.82484	10.45891	87.02867			14.01	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 04/02/2016	Bond Future			10.25625		89.81437	10.22701	90.05368			18.24	0.00	0.00	0	59,278.00
R2048	On 04/02/2016	Bond Future	9.45	Put	7,072.81000		7.07281	6,845.47000	6.84547	7,072.810		17.79	0.99	0.00	0	75.00

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
R2048	On 04/02/2016	Bond Future	9.55	Put	6,147.83000		6.14783		5,932.38000	5.93238	6,147.830	17.81	0.99	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.33201		86.98643		10.30170	87.23119		18.96	0.00	0.00	0	2,989.00
R2048	On 04/08/2016	Bond Future			10.40011		88.64797		10.36839	88.90099		18.03	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			10.45553		86.00037		10.42380	86.25098		14.37	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 04/02/2016	Bond Future			9.10435		94.47341		9.08566	94.53181		5.86	0.00	70,193,743.63	743	39,063.00
R207	On 04/02/2016	Bond Future	7.27	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.67	0.00	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.67	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			9.25121		96.16584		9.23062	96.22653		5.63	0.00	71,451,219.12	743	743.00
R207	On 05/05/2016	Bond Future	7.56	Call	38.08000		0.03808		43.64000	0.04364	38.080	5.44	0.04	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.38686		94.35795		9.36307	94.42379		5.31	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 04/02/2016	Bond Future			9.27664		92.27302		9.25779	92.34399		7.46	0.00	88,120,734.10	955	47,774.00
R208	On 05/05/2016	Bond Future			9.39936		90.52452		9.37901	90.59794		7.47	0.00	86,450,916.60	955	960.00
R208	On 04/08/2016	Bond Future			9.51068		92.25382		9.48789	92.33250		6.90	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.59129		90.71579		9.56938	90.78812		5.29	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 04/02/2016	Bond Future			10.07524		69.51583		10.06602	69.57408		17.97	0.00	0.00	0	37,526.00
R209	On 04/02/2016	Bond Future	9.52	Put	3,686.04000		3.68604		3,661.91000	3.66191	3,686.040	17.63	0.96	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			10.14946		67.61157		10.13981	67.67180		18.60	0.00	0.00	0	2,307.00
R209	On 05/05/2016	Bond Future	8.25	Call	71.73000		0.07173		80.26000	0.08026	71.730	18.12	0.03	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	425.27000		0.42527		454.67000	0.45467	425.270	18.12	0.14	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.21592		68.90332		10.20552	68.96752		17.73	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,928.90000		1.92890		1,976.81000	1.97681	1,928.900	17.42	0.35	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,787.08000		4.78708		4,853.85000	4.85385	4,787.080	17.94	0.63	0.00	0	6,000.00
R209	On 03/11/2016	Bond Future			10.26682		67.14552		10.25708	67.20513		14.06	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 04/02/2016	Bond Future			179.37325		179.37325		179.47710	179.47710			0.00	0.00	0	379.00

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
R210	On 05/05/2016	Bond Future		180.39393	180.39393		180.50177	180.50177			0.00	36,078,786.00	200	799.00
R210	On 04/08/2016	Bond Future		183.83339	183.83339		183.95110	183.95110			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 04/02/2016	Bond Future		134.71684	134.71684		134.71178	134.71178			0.00	0.00	0	720.00
R211	On 05/05/2016	Bond Future		137.11123	137.11123		137.10768	137.10768			0.00	0.00	0	2.00
R211	On 04/08/2016	Bond Future		137.99161	137.99161		137.99377	137.99377			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 04/02/2016	Bond Future		139.66156	139.66156		140.05727	140.05727			0.00	0.00	0	1,005.00
R212	On 05/05/2016	Bond Future		142.14384	142.14384		142.54828	142.54828			0.00	0.00	0	914.00
R212	On 04/08/2016	Bond Future		142.95091	142.95091		143.36907	143.36907			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 04/02/2016	Bond Future		9.96666	80.24350		9.94751	80.36630		15.68	0.00	0.00	0	38,041.00
R213	On 05/05/2016	Bond Future		10.04499	78.13141		10.02504	78.25755		16.17	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future		10.11454	79.62375		10.09341	79.75556		15.38	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future		10.17005	77.68163		10.14935	77.80928		12.17	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 04/02/2016	Bond Future		10.19081	69.68651		10.17159	69.81079		18.50	0.00	0.00	0	29,454.00
R214	On 04/02/2016	Bond Future	9.35	Put	5,825.30000	5,825.30	5,707.55000	5,707.55	5,825.300	18.04	1.00	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	5,093.56000	5,093.56	4,982.60000	4,982.60	5,093.560	18.04	0.99	0.00	0	25.00
R214	On 05/05/2016	Bond Future		10.26355	67.63886		10.24361	67.76627		19.21	0.00	0.00	0	5,193.00
R214	On 04/08/2016	Bond Future		10.32858	68.93082		10.30759	69.06349		18.29	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	404.43000	404.43	430.59000	430.59	404.430	17.81	0.10	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,217.15000	1,217.15	1,272.13000	1,272.13	1,217.150	17.83	0.25	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,566.71000	3,566.71	3,664.34000	3,664.34	3,566.710	18.32	0.52	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	7,142.81000	7,142.81	7,266.39000	7,266.39	7,142.810	18.93	0.76	0.00	0	6,300.00
R214	On 03/11/2016	Bond Future		10.38116	67.02624		10.36050	67.15570		14.55	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future		28,907.06000	28,907.06000		28,842.11000	28,842.11000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future		11.60560	11.60560		11.59520	11.59520		18.54	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		11.77740	11.77740		11.76630	11.76630		17.49	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future		5.43200	5.43200		5.43580	5.43580		17.04	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.38680	5.38680		5.39070	5.39070		17.13	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
ZMW / R	On 14/03/2016		Foreign Exchange Future	1.42470	1.42470	1.42780	1.42780			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016		Foreign Exchange Future	1.34570	1.34570	1.34050	1.34050			0.00	0.00	0	0.00
Total for Derivatives :											2,483,897,816.04	78,263	4 224 348.00
Grand Total:											2,483,897,816.04	78,263	4 224 348.00