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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/01/2016

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	16.43480	16.43480		16.46130	16.46130		19.48	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	26.44	0.00	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	0.00000	0.00000	0.02010	0.00002	32.40	0.00	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	1,954.80000	1.95480	1,981.33260	1.98133	49.11	1.00	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	1,114.82200	1.11482	1,141.90560	1.14191	38.78	1.00	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry	16.43480		16.43480	16.46430	16.46430		22.26	0.00	0.00	0	212.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	0.02710	0.00003	0.04890	0.00005	54.62	0.00	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	2,174.83620	2.17484	2,204.38060	2.20438	44.73	1.00	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.50	Put	0.04160	0.00004	0.10450	0.00010	40.16	0.00	0.00	0	2,000.00
\$ / R	On 01/02/2016	Any day expiry	16.44370		16.44370	16.47330	16.47330		20.74	0.00	0.00	0	0.00
\$ / R	On 01/02/2016	Any day expiry	16.84	Call	52.25610	0.05226	67.29470	0.06729	22.02	0.20	0.00	0	2,500.00
\$ / R	On 08/02/2016	Any day expiry	16.46490		16.46490	16.49440	16.49440		20.02	0.00	0.00	0	0.00
\$ / R	On 08/02/2016	Any day expiry	16.57	Call	204.95970	0.20496	219.53450	0.21953	20.43	0.44	0.00	0	5,000.00
\$ / R	On 10/02/2016	Any day expiry	16.47100		16.47100	16.50040	16.50040		20.07	0.00	0.00	0	2,150.00
\$ / R	On 10/02/2016	Any day expiry	16.01	Call	549.94260	0.54994	573.80870	0.57381	19.50	0.77	0.00	0	5,000.00
\$ / R	On 12/02/2016	Any day expiry	16.47710		16.47710	16.50650	16.50650		20.09	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	0.00660	0.00001	0.01100	0.00001	0.007	40.08	0.00	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	1,096.32940	1.09633	1,127.08650	1.12709	1,096.329	20.47	0.94	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	16.69	Call	203.33800	0.20334	214.85610	0.21486	203.338	20.86	0.40	0.00	0	5,000.00
\$ / R	On 15/02/2016	Any day expiry			16.48620	16.48620	16.51550	16.51550		19.63	0.00	0.00	0	4,330.00
\$ / R	On 16/02/2016	Any day expiry			16.48930	16.48930	16.51860	16.51860		19.67	0.00	0.00	0	993.00
\$ / R	On 17/02/2016	Any day expiry			16.49230	16.49230	16.52160	16.52160		19.71	0.00	0.00	0	300.00
\$ / R	On 19/02/2016	Any day expiry			16.49840	16.49840	16.52760	16.52760		19.75	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	2,569.20720	2.56921	2,598.63400	2.59863	2,569.207	23.91	1.00	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	1.83620	0.00184	2.31360	0.00231	1.836	22.42	0.01	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	1,595.91380	1.59591	1,626.36800	1.62637	1,595.914	20.08	0.98	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			16.51670	16.51670	16.54570	16.54570		19.51	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.01810	0.00002	0.02050	0.00002	0.018	30.61	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	0.59220	0.00059	0.67650	0.00068	0.592	24.37	0.00	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	1,683.02670	1.68303	1,712.86010	1.71286	1,683.027	18.33	0.98	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	941.33110	0.94133	967.65870	0.96766	941.331	18.26	0.86	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry			16.51980	16.51980	16.54880	16.54880		19.59	0.00	0.00	0	392.00
\$ / R	On 29/02/2016	Any day expiry			16.52890	16.52890	16.55780	16.55780		19.56	0.00	0.00	0	218.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	1.82490	0.00182	2.00640	0.00201	1.825	22.17	0.01	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	1,933.67600	1.93368	1,963.29420	1.96329	1,933.676	18.76	0.99	0.00	0	100.00
\$ / R	On 02/03/2016	Any day expiry			16.53510	16.53510	16.56400	16.56400		19.69	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	1,941.40210	1.94140	1,970.10600	1.97011	1,941.402	19.03	0.98	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	1,931.49500	1.93149	1,960.19290	1.96019	1,931.495	18.98	0.98	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	1,921.58930	1.92159	1,950.28130	1.95028	1,921.589	18.93	0.98	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	15.50	Call	1,093.41610	1.09342	1,119.94140	1.11994	1,093.416	18.13	0.88	0.00	0	27,500.00
\$ / R	On 07/03/2016	Any day expiry			16.55070	16.55070	16.57950	16.57950		19.65	0.00	0.00	0	301.00
\$ / R	On 11/03/2016	Any day expiry			16.56310	16.56310	16.59190	16.59190		19.84	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			16.57250	16.57250	16.60120	16.60120		19.72	0.00	424,703,457.50	25,627	923,575.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.04180	0.00004	0.04560	0.00005	0.042	27.21	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.05010	0.00005	0.05460	0.00005	0.050	27.21	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.08380	0.00008	0.09020	0.00009	0.084	26.86	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.09040	0.00009	0.09710	0.00010	0.090	26.81	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.11040	0.00011	0.11820	0.00012	0.110	26.67	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.12200	0.00012	0.13030	0.00013	0.122	26.60	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.13800	0.00014	0.14710	0.00015	0.138	26.51	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.18060	0.00018	0.19150	0.00019	0.181	26.32	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.25900	0.00026	0.27260	0.00027	0.259	26.06	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	4,023.00950	4.02301	4,051.72910	4.05173	4,023.010	25.55	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.78220	0.00078	0.80610	0.00081	0.782	25.22	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	3,773.39360	3.77339	3,802.11870	3.80212	3,773.394	25.12	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	1.24050	0.00124	1.26800	0.00127	1.240	24.86	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	1.71040	0.00171	1.73890	0.00174	1.710	24.59	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	3,374.61080	3.37461	3,403.33870	3.40334	3,374.611	24.42	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	2.37210	0.00237	2.41810	0.00242	2.372	24.29	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	3,075.72210	3.07572	3,104.58850	3.10459	3,075.722	23.35	0.99	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 14/03/2016	Foreign Exchange Future	13.55	Call	3,025.93600	3.02594	3,054.81380	3.05481	3,025.936	23.15	0.99	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	4.45070	0.00445	4.68220	0.00468	4.451	22.36	0.01	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,817.00900	2.81701	2,845.94350	2.84594	2,817.009	22.32	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	2,638.20740	2.63821	2,667.20360	2.66720	2,638.207	21.62	0.99	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	5.78310	0.00578	6.08310	0.00608	5.783	21.58	0.01	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	2,578.67780	2.57868	2,607.69750	2.60770	2,578.678	21.38	0.99	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	2,479.55480	2.47955	2,508.61780	2.50862	2,479.555	20.99	0.98	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	8.06440	0.00806	8.47560	0.00848	8.064	20.59	0.02	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	2,370.67340	2.37067	2,399.78960	2.39979	2,370.673	20.55	0.98	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	8.74250	0.00874	9.18520	0.00919	8.743	20.36	0.02	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	2,271.85350	2.27185	2,301.02430	2.30102	2,271.854	20.16	0.98	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	12.12300	0.01212	12.71470	0.01271	12.123	19.41	0.03	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	2,084.62300	2.08462	2,113.91470	2.11391	2,084.623	19.41	0.97	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,996.22820	1.99623	2,025.58550	2.02559	1,996.228	19.06	0.97	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,888.50340	1.88850	1,917.94870	1.91795	1,888.503	18.62	0.96	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	16.00340	0.01600	16.74870	0.01675	16.003	18.62	0.04	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,839.66760	1.83967	1,869.15550	1.86916	1,839.668	18.43	0.96	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	18.42190	0.01842	19.25460	0.01925	18.422	18.23	0.04	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	26.94220	0.02694	26.37260	0.02637	26.942	17.90	0.06	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	27.64670	0.02765	27.05330	0.02705	27.647	17.90	0.06	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	28.36600	0.02837	27.74880	0.02775	28.366	17.91	0.06	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	30.61430	0.03061	29.92200	0.02992	30.614	17.93	0.06	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	1,417.63610	1.41764	1,445.14130	1.44514	1,417.636	18.04	0.91	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	1,355.48800	1.35549	1,382.71570	1.38272	1,355.488	18.09	0.90	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	78.06960	0.07807	75.70100	0.07570	78.070	18.21	0.14	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	1,134.23770	1.13424	1,160.08230	1.16008	1,134.238	18.26	0.84	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	1,117.91670	1.11792	1,143.63140	1.14363	1,117.917	18.28	0.84	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	1,109.79750	1.10980	1,135.44590	1.13545	1,109.798	18.28	0.84	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	1,101.70570	1.10171	1,127.28690	1.12729	1,101.706	18.29	0.84	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	1,085.60330	1.08560	1,111.04760	1.11105	1,085.603	18.30	0.83	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	1,077.59460	1.07759	1,102.96770	1.10297	1,077.595	18.31	0.83	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	961.73450	0.96173	985.16470	0.98516	961.734	18.46	0.79	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	167.03530	0.16704	160.65880	0.16066	167.035	18.61	0.24	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	889.53530	0.88954	911.85880	0.91186	889.535	18.61	0.76	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	215.24630	0.21525	207.05550	0.20706	215.246	18.85	0.29	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	787.74630	0.78775	808.25550	0.80826	787.746	18.85	0.71	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	664.56530	0.66457	682.43590	0.68244	664.565	19.17	0.64	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	586.95260	0.58695	602.88990	0.60289	586.953	19.39	0.59	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	408.39300	0.40839	394.09660	0.39410	408.393	19.56	0.44	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	506.82010	0.50682	520.53050	0.52053	506.820	19.64	0.54	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	483.60950	0.48361	496.63130	0.49663	483.609	19.72	0.52	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	580.85000	0.58085	561.72090	0.56172	580.850	20.21	0.54	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	403.35000	0.40335	412.92090	0.41292	403.350	20.21	0.46	0.00	0	35,201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	645.44820	0.64545	625.25290	0.62525	645.448	20.45	0.57	0.00	0	15,000.00

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\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	678.85200	0.67885	658.14890	0.65815	678.852	20.58	0.59	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	747.75510	0.74776	726.08620	0.72609	747.755	20.82	0.62	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	270.81550	0.27082	276.27600	0.27628	270.815	21.26	0.33	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	218.39130	0.21839	222.20640	0.22221	218.391	21.83	0.28	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.65	Call	173.67390	0.17367	176.59350	0.17659	173.674	22.37	0.23	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	99.08560	0.09909	100.70850	0.10071	99.086	23.68	0.14	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			16.57560	16.57560	16.60430	16.60430		19.76	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			16.57870	16.57870	16.60740	16.60740		19.80	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	2.95080	0.00295	3.08200	0.00308	2.951	23.85	0.01	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,965.03970	1.96504	1,994.45900	1.99446	1,965.040	18.96	0.97	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			16.60050	16.60050	16.62910	16.62910		19.86	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	6.24890	0.00625	6.50020	0.00650	6.249	22.22	0.01	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,666.85350	1.66685	1,695.96370	1.69596	1,666.854	17.98	0.93	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			16.61910	16.61910	16.64760	16.64760		19.67	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.29710	0.00030	0.32640	0.00033	0.297	25.90	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	5.82840	0.00583	6.19010	0.00619	5.828	22.22	0.01	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	1,442.64570	1.44265	1,470.01700	1.47002	1,442.646	17.97	0.88	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	899.77700	0.89978	921.15330	0.92115	899.777	18.64	0.71	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry			16.62540	16.62540	16.65390	16.65390		19.78	0.00	0.00	0	35.00
\$ / R	On 05/04/2016	Any day expiry			16.64100	16.64100	16.66960	16.66960		19.67	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	995.47510	0.99548	1,019.40890	1.01941	995.475	18.38	0.74	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			16.64420	16.64420	16.67270	16.67270		19.68	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry			16.64730	16.64730	16.67580	16.67580		19.68	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	786.52790	0.78653	806.11200	0.80611	786.528	18.99	0.63	0.00	0	5,000.00
\$ / R	On 15/04/2016	Any day expiry			16.67230	16.67230	16.70090	16.70090		19.60	0.00	0.00	0	1,765.00
\$ / R	On 18/04/2016	Any day expiry			16.68170	16.68170	16.71030	16.71030		19.60	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	17.21750	0.01722	18.16530	0.01817	17.218	19.88	0.03	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	1,393.03260	1.39303	1,420.82310	1.42082	1,393.033	17.86	0.83	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	470.88240	0.47088	481.82080	0.48182	470.882	20.40	0.42	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			16.68790	16.68790	16.71530	16.71530		19.61	0.00	11,700,710.00	700	700.00
\$ / R	On 25/04/2016	Any day expiry			16.70360	16.70360	16.73220	16.73220		19.52	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	603.21150	0.60321	617.82420	0.61782	603.212	19.74	0.49	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			16.70670	16.70670	16.73530	16.73530		19.54	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	1.60310	0.00160	1.80680	0.00181	1.603	25.34	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	10.13930	0.01014	10.59660	0.01060	10.139	20.41	0.02	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	1,247.49370	1.24749	1,274.65080	1.27465	1,247.494	18.00	0.78	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	850.38260	0.85038	871.10740	0.87111	850.383	18.87	0.62	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			16.75140	16.75140	16.78000	16.78000		19.58	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	35.75260	0.03575	36.64520	0.03665	35.753	18.59	0.05	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	1,426.11270	1.42611	1,453.51330	1.45351	1,426.113	17.88	0.80	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			16.76100	16.76100	16.78960	16.78960		19.61	0.00	0.00	0	50.00
\$ / R	On 17/05/2016	Any day expiry			16.77380	16.77380	16.95680	16.95680		19.57	0.00	1,695,680.00	100	100.00
\$ / R	On 27/05/2016	Any day expiry			16.80590	16.80590	16.83430	16.83430		19.68	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	3.41510	0.00342	3.47030	0.00347	3.415	24.05	0.00	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 27/05/2016	Any day expiry	13.50	Put	13.13190	0.01313	12.72130	0.01272	13.132	18.76	0.02	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	1,094.84120	1.09484	1,116.32670	1.11633	1,094.841	18.60	0.67	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	807.86510	0.80787	823.93030	0.82393	807.865	19.52	0.54	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			16.81870	16.81870	16.84710	16.84710		19.62	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry			16.83790	16.83790	16.86630	16.86630		19.68	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	4.99040	0.00499	4.97940	0.00498	4.990	22.20	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	1,594.89750	1.59490	1,621.87950	1.62188	1,594.898	17.83	0.80	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			16.84430	16.84430	16.87270	16.87270		19.70	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	72.32470	0.07232	72.43530	0.07244	72.325	17.77	0.08	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	1,369.28110	1.36928	1,394.28050	1.39428	1,369.281	18.14	0.74	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			16.84750	16.84750	16.87590	16.87590		19.70	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			16.86030	16.86030	16.88870	16.88870		19.66	0.00	57,679,086.30	3,421	90,694.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	5.17590	0.00518	5.07410	0.00507	5.176	22.01	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	8.88990	0.00889	8.80050	0.00880	8.890	19.71	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	9.49020	0.00949	9.40520	0.00941	9.490	19.44	0.01	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	10.98170	0.01098	10.90930	0.01091	10.982	18.82	0.02	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	3,374.00580	3.37401	3,402.36130	3.40236	3,374.006	17.91	0.98	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	13.70580	0.01371	13.66130	0.01366	13.706	17.91	0.02	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	14.44710	0.01445	14.40220	0.01440	14.447	17.90	0.02	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	45.91410	0.04591	45.86140	0.04586	45.914	17.76	0.06	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	65.41850	0.06542	65.34900	0.06535	65.419	17.71	0.08	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	103.45030	0.10345	103.31640	0.10332	103.450	17.64	0.11	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	2,044.50940	2.04451	2,072.74770	2.07275	2,044.509	17.63	0.88	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,984.62150	1.98462	2,012.83460	2.01283	1,984.621	17.61	0.87	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	387.65800	0.38766	382.59230	0.38259	387.658	18.30	0.30	0.00	0	25,700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	1,189.13850	1.18914	1,211.54720	1.21155	1,189.139	18.46	0.68	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.17	Put	459.08580	0.45909	452.41880	0.45242	459.086	18.57	0.34	0.00	0	20,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	1,116.22370	1.11622	1,137.36620	1.13737	1,116.224	18.67	0.65	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	616.89080	0.61689	606.88150	0.60688	616.891	19.10	0.40	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	962.75220	0.96275	980.82850	0.98083	962.752	19.15	0.59	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	685.72670	0.68573	674.35210	0.67435	685.727	19.31	0.43	0.00	0	6,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	696.64030	0.69664	685.05160	0.68505	696.640	19.34	0.43	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.92	Put	852.29660	0.85230	837.95810	0.83796	852.297	19.78	0.49	0.00	0	20,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	788.67000	0.78867	802.63840	0.80264	788.670	19.80	0.51	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	780.87060	0.78087	794.65720	0.79466	780.871	19.83	0.51	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	739.35360	0.73935	752.14290	0.75214	739.354	20.02	0.49	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.79	Call	516.20300	0.51620	523.21150	0.52321	516.203	21.27	0.37	0.00	0	6,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	466.82880	0.46683	472.80920	0.47281	466.829	21.64	0.34	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	451.57350	0.45157	457.23400	0.45723	451.573	21.76	0.33	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	430.75830	0.43076	435.98170	0.43598	430.758	21.94	0.31	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	352.47940	0.35248	356.08860	0.35609	352.479	22.67	0.26	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry			16.89560	16.89560	16.92390	16.92390		19.74	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	165.01330	0.16501	164.54860	0.16455	165.013	17.65	0.16	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	962.29220	0.96229	979.27070	0.97927	962.292	19.33	0.57	0.00	0	7,900.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 28/06/2016	Any day expiry										
					16.90840	16.90840	16.93670	16.93670		19.71	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/06/2016	Any day expiry	4.43040	0.00443	4.16200	0.00416	4.430	22.37	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 28/06/2016	Any day expiry	14.79790	0.01480	14.08170	0.01408	14.798	17.40	0.02	0.00	0	150.00
\$ / R	16.62	Call	On 28/06/2016	Any day expiry	988.32640	0.98833	1,004.98060	1.00498	988.326	19.26	0.58	0.00	0	250.00
\$ / R	17.04	Call	On 28/06/2016	Any day expiry	812.26060	0.81226	825.14070	0.82514	812.261	19.94	0.50	0.00	0	150.00
\$ / R			On 26/07/2016	Any day expiry	16.99810	16.99810	17.02620	17.02620		19.79	0.00	0.00	0	0.00
\$ / R	16.60	Put	On 26/07/2016	Any day expiry	720.22830	0.72023	709.05680	0.70906	720.228	19.15	0.40	0.00	0	7,229.00
\$ / R	18.19	Call	On 26/07/2016	Any day expiry	580.38900	0.58039	585.41490	0.58541	580.389	21.67	0.36	0.00	0	7,229.00
\$ / R			On 27/07/2016	Any day expiry	17.00130	17.00130	17.02940	17.02940		19.80	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	5.69530	0.00570	4.82680	0.00483	5.695	21.42	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	15.94260	0.01594	14.49750	0.01450	15.943	16.47	0.02	0.00	0	150.00
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	900.33470	0.90033	912.81120	0.91281	900.335	20.00	0.51	0.00	0	250.00
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	788.19170	0.78819	798.15980	0.79816	788.192	20.50	0.46	0.00	0	150.00
\$ / R			On 11/08/2016	Any day expiry	17.05260	17.05260	17.08090	17.08090		19.85	0.00	0.00	0	0.00
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	11.56350	0.01156	10.41680	0.01042	11.563	18.66	0.01	0.00	0	2,000.00
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	1,830.79770	1.83080	1,857.84930	1.85785	1,830.798	17.89	0.78	0.00	0	2,000.00
\$ / R			On 26/08/2016	Any day expiry	17.10420	17.10420	17.13240	17.13240		19.91	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	7.39050	0.00739	6.39000	0.00639	7.390	20.79	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	17.24050	0.01724	16.12170	0.01612	17.240	15.80	0.02	0.00	0	150.00
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	828.79180	0.82879	838.87880	0.83888	828.792	20.79	0.45	0.00	0	250.00
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	761.18650	0.76119	769.63270	0.76963	761.186	21.12	0.42	0.00	0	150.00
\$ / R			On 06/09/2016	Any day expiry	17.14190	17.14190	17.17010	17.17010		19.92	0.00	0.00	0	0.00
\$ / R			On 08/09/2016	Any day expiry	17.14880	17.14880	17.17700	17.17700		19.93	0.00	0.00	0	0.00
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	22.96460	0.02296	21.77940	0.02178	22.965	15.04	0.03	0.00	0	48,990.00
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	1,013.93850	1.01394	1,027.98800	1.02799	1,013.939	20.14	0.51	0.00	0	48,990.00
\$ / R			On 09/09/2016	Any day expiry	17.15220	17.15220	17.18040	17.18040		19.93	0.00	0.00	0	0.00
\$ / R			On 13/09/2016	Any day expiry	17.16600	17.16600	17.19420	17.19420		19.91	0.00	0.00	0	0.00
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	170.95480	0.17095	168.79400	0.16879	170.955	16.94	0.14	0.00	0	1,000.00
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	635.49830	0.63550	640.46870	0.64047	635.498	22.17	0.34	0.00	0	1,000.00
\$ / R			On 15/09/2016	Any day expiry	17.17290	17.17290	17.20100	17.20100		19.92	0.00	0.00	0	259.00
\$ / R			On 19/09/2016	Foreign Exchange Future	17.18660	17.18660	17.21480	17.21480		19.90	0.00	8,593,300.00	500	35,439.00
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	16.82750	0.01683	17.15850	0.01716	16.828	16.21	0.02	0.00	0	405.00
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	91.30730	0.09131	89.75380	0.08975	91.307	16.11	0.08	0.00	0	17,500.00
\$ / R	17.50	Call	On 19/09/2016	Foreign Exchange Future	985.59670	0.98560	998.57380	0.99857	985.597	20.39	0.49	0.00	0	405.00
\$ / R	17.70	Call	On 19/09/2016	Foreign Exchange Future	919.00480	0.91900	930.53360	0.93053	919.005	20.67	0.46	0.00	0	10,000.00
\$ / R	19.55	Call	On 19/09/2016	Foreign Exchange Future	497.73160	0.49773	500.74570	0.50075	497.732	23.21	0.28	0.00	0	17,500.00
\$ / R			On 28/09/2016	Any day expiry	17.21750	17.21750	17.24560	17.24560		19.96	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	8.81930	0.00882	7.76920	0.00777	8.819	20.09	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 28/09/2016	Any day expiry	18.68260	0.01868	22.93010	0.02293	18.683	15.23	0.02	0.00	0	150.00
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	794.38550	0.79439	802.37660	0.80238	794.386	21.44	0.40	0.00	0	250.00
\$ / R	18.41	Call	On 28/09/2016	Any day expiry	754.26970	0.75427	761.38970	0.76139	754.270	21.67	0.39	0.00	0	150.00
\$ / R			On 26/10/2016	Any day expiry	17.31370	17.31370	17.34170	17.34170		20.04	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	9.67440	0.00967	8.45020	0.00845	9.674	19.51	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	24.29490	0.02429	29.95920	0.02996	24.295	15.36	0.03	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 26/10/2016	Any day expiry	18.77	Call	764.53860		0.76454	771.02970	0.77103	764.539	22.04	0.37	0.00	0	250.00	
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	746.88930		0.74689	752.97790	0.75298	746.889	22.15	0.36	0.00	0	150.00	
\$ / R	On 28/11/2016	Any day expiry			17.43170		17.43170	17.45980	17.45980		20.15	0.00	0.00	0	0.00	
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	9.38280		0.00938	11.60590	0.01161	9.383	18.63	0.01	0.00	0	250.00	
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	30.34000		0.03034	20.92340	0.02092	30.340	15.42	0.03	0.00	0	150.00	
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	737.66500		0.73766	804.88910	0.80489	737.665	22.68	0.34	0.00	0	400.00	
\$ / R	On 14/12/2016	Any day expiry			17.48910		17.48910	17.51720	17.51720		20.18	0.00	0.00	0	251.00	
\$ / R	On 19/12/2016	Foreign Exchange Future			17.50700		17.50700	17.53510	17.53510		20.17	0.00	577,731.00	33	14,798.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	12.60970		0.01261	11.38950	0.01139	12.610	18.93	0.01	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	19.94890		0.01995	19.71330	0.01971	19.949	15.04	0.02	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	20.28070		0.02028	20.10840	0.02011	20.281	14.63	0.02	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	20.65440		0.02065	20.56140	0.02056	20.654	14.15	0.02	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	195.92340		0.19592	193.16000	0.19316	195.923	16.39	0.13	0.00	0	100.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	214.25530		0.21426	211.79390	0.21179	214.255	16.56	0.14	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	219.67620		0.21968	217.31170	0.21731	219.676	16.61	0.14	0.00	0	27,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	278.42460		0.27842	277.15790	0.27716	278.425	17.08	0.17	0.00	0	6,985.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	2,452.42810		2.45243	2,480.63340	2.48063	2,452.428	17.56	0.80	0.00	0	86,321.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	476.10530		0.47611	479.21940	0.47922	476.105	17.99	0.25	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	548.87770		0.54888	0.00000	0.00000	548.878	18.16	0.27	139,782,495.86	32,200	32,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	627.78690		0.62779	628.58180	0.62858	627.787	18.34	0.30	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	749.88550		0.74989	747.09910	0.74710	749.886	18.67	0.33	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	779.34760		0.77935	776.11650	0.77612	779.348	18.76	0.34	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	860.66230		0.86066	856.21120	0.85621	860.662	18.99	0.36	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	1,027.41620		1.02742	1,038.08250	1.03808	1,027.416	21.37	0.44	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	915.08790		0.91509	923.12820	0.92313	915.088	21.94	0.40	0.00	0	17,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	893.81230		0.89381	901.50020	0.90150	893.812	22.05	0.39	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	889.17140		0.88917	896.77910	0.89678	889.171	22.08	0.39	0.00	0	2,310.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	855.35760		0.85536	862.35690	0.86236	855.358	22.26	0.37	0.00	0	83,003.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	833.73870		0.83374	840.35040	0.84035	833.739	22.39	0.37	0.00	0	10,303.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	745.00350		0.74500	749.96380	0.74996	745.004	22.95	0.33	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	735.94470		0.73594	740.73230	0.74073	735.945	23.01	0.33	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	725.27270		0.72527	729.86330	0.72986	725.273	23.08	0.32	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	701.19560		0.70120	705.32090	0.70532	701.196	23.26	0.31	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	667.12970		0.66713	670.59810	0.67060	667.130	23.52	0.30	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	645.70500		0.64570	648.75050	0.64875	645.705	23.69	0.29	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	573.24160		0.57324	0.00000	0.00000	573.242	24.60	0.26	175,050,473.22	32,200	32,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	564.01850		0.56402	563.44890	0.56345	564.018	24.78	0.26	0.00	0	500.00	
\$ / R	On 13/03/2017	Foreign Exchange Future			17.74650		17.74650	17.77040	17.77040		20.53	0.00	0.00	0	0.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	952.25230		0.95225	948.18670	0.94819	952.252	19.11	0.35	0.00	0	1,800.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	710.58440		0.71058	710.87260	0.71087	710.584	24.76	0.28	0.00	0	1,800.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			17.95400		17.95400	17.97860	17.97860		20.93	0.00	0.00	0	0.00	
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			16.57250		16.57250	16.60120	16.60120		19.72	0.00	828,625.00	50	1,116.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			16.86030		16.86030	16.88870	16.88870		19.66	0.00	168,603.00	10	134.00	

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 MAXI	On 19/09/2016	Foreign Exchange Future			17.18660		17.18660		17.21480	17.21480		19.90	0.00	171,866.00	10	85.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			17.50700		17.50700		17.53510	17.53510		20.17	0.00	0.00	0	0.00
£ / R	On 26/02/2016	Any day expiry			23.60050		23.60050		23.61030	23.61030		20.09	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry			23.61370		23.61370		23.62320	23.62320		19.86	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry			23.64500		23.64500		23.65430	23.65430		19.87	0.00	0.00	0	115.00
£ / R	On 14/03/2016	Foreign Exchange Future			23.67630		23.67630		23.68530	23.68530		19.83	0.00	11,175,213.60	472	32,190.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	20.82560		0.02083		23.25360	0.02325	20.826	19.83	0.03	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	112.08930		0.11209		118.97360	0.11897	112.089	18.42	0.14	0.00	0	6,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	426.54400		0.42654		435.99740	0.43600	426.544	19.38	0.36	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	569.07050		0.56907		585.41010	0.58541	569.071	20.25	0.45	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	223.43580		0.22344		233.80630	0.23381	223.436	22.06	0.22	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry			24.49200		24.49200		24.49890	24.49890		20.55	0.00	0.00	0	88.00
£ / R	On 13/06/2016	Foreign Exchange Future			24.09560		24.09560		24.10290	24.10290		19.81	0.00	19,276,480.00	800	2,696.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	1,091.70290		1.09170		1,113.38050	1.11338	1,091.703	20.01	0.50	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	502.59220		0.50259		517.25650	0.51726	502.592	22.28	0.27	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			24.52000		24.52000		24.52730	24.52730		19.65	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	248.59210		0.24859		259.35740	0.25936	248.592	17.85	0.13	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	1,064.74080		1.06474		1,091.47400	1.09147	1,064.741	20.83	0.41	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			24.57580		24.57580		24.58310	24.58310		19.60	0.00	0.00	0	390.00
£ / R	On 19/12/2016	Foreign Exchange Future			25.05360		25.05360		25.06010	25.06010		19.44	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.14008		0.14008		0.14033	0.14033		22.70	0.00	0.00	0	6,998.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14286		0.14286		0.14310	0.14310		21.32	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14609		0.14609		0.14634	0.14634		20.83	0.00	3,944.51	27	947.00
€ / R	On 29/01/2016	Any day expiry			17.81080		17.81080		17.84650	17.84650		23.51	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	0.02510		0.00003		0.07560	0.00008	0.025	49.15	0.00	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	2,290.83180		2.29083		2,326.64280	2.32664	2,290.832	42.87	1.00	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			17.82680		17.82680		17.92180	17.92180		20.31	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	2.89410		0.00289		3.11980	0.00312	2.894	23.93	0.01	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	1,777.00800		1.77701		1,871.83400	1.87183	1,777.008	21.40	0.97	0.00	0	100.00
€ / R	On 24/02/2016	Any day expiry			17.85140		17.85140		17.94270	17.94270		20.11	0.00	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			17.85950		17.85950		17.94810	17.94810		20.20	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry			17.87280		17.87280		17.98780	17.98780		20.04	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			17.97960		17.97960		18.01460	18.01460		20.23	0.00	71,289,114.00	3,965	73,326.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.27670		0.00028		0.31210	0.00031	0.277	27.56	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.38340		0.00038		0.43080	0.00043	0.383	27.34	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	1.46010		0.00146		1.61210	0.00161	1.460	26.38	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	2.07030		0.00207		2.27450	0.00227	2.070	26.12	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	4.86630		0.00487		5.44490	0.00544	4.866	24.65	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	3,086.25160		3.08625		3,121.90970	3.12191	3,086.252	23.47	0.99	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	6.65160		0.00665		7.30970	0.00731	6.652	23.47	0.01	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	7.08590		0.00709		7.75920	0.00776	7.086	23.23	0.01	0.00	0	15,000.00

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	15.37	Call	2,620.60560		2.62061	2,656.36060	2.65636	2,620.606	21.61	0.98	0.00	0	25,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	11.00560		0.01101	11.76060	0.01176	11.006	21.61	0.02	0.00	0	25,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	2,050.72240		2.05072	2,086.42140	2.08642	2,050.722	19.31	0.96	0.00	0	26,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	2,001.98580		2.00199	2,037.66070	2.03766	2,001.986	19.11	0.96	0.00	0	650.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,856.31240		1.85631	1,891.87390	1.89187	1,856.312	18.52	0.95	0.00	0	24,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,717.33770		1.71734	1,751.00550	1.75101	1,717.338	18.62	0.93	0.00	0	36,640.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	1,201.13180		1.20113	1,233.78110	1.23378	1,201.132	19.04	0.82	0.00	0	19,500.00	
€ / R	On 22/03/2016	Any day expiry			17.88980		17.88980	18.04870	18.04870		20.15	0.00	0.00	0	293.00	
€ / R	On 24/03/2016	Any day expiry			17.89410		17.89410	18.04970	18.04970		20.16	0.00	0.00	0	0.00	
€ / R	On 15/04/2016	Any day expiry			17.91030		17.91030	18.14070	18.14070		19.87	0.00	0.00	0	11.00	
€ / R	On 26/04/2016	Any day expiry			17.92370		17.92370	18.18500	18.18500		19.72	0.00	0.00	0	25.00	
€ / R	On 29/04/2016	Any day expiry			17.94540		17.94540	18.07140	18.07140		19.79	0.00	0.00	0	0.00	
€ / R	On 25/05/2016	Any day expiry			17.96370		17.96370	18.30980	18.30980		19.56	0.00	0.00	0	74.00	
€ / R	On 27/05/2016	Any day expiry			17.97480		17.97480	18.31100	18.31100		19.56	0.00	0.00	0	0.00	
€ / R	On 13/06/2016	Foreign Exchange Future			18.34570		18.34570	18.38080	18.38080		19.92	0.00	18,345,700.00	1,000	39,979.00	
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	14.88350		0.01488	16.44860	0.01645	14.883	20.24	0.02	0.00	0	6,000.00	
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,488.69070		2.48869	2,527.01570	2.52702	2,488.691	18.40	0.90	0.00	0	6,000.00	
€ / R	On 19/09/2016	Foreign Exchange Future			18.76900		18.76900	18.80410	18.80410		19.84	0.00	0.00	0	6,298.00	
€ / R	On 19/12/2016	Foreign Exchange Future			19.19020		19.19020	19.22610	19.22610		19.91	0.00	422,184.40	22	5,887.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	288.54800		0.28855	303.16190	0.30316	288.548	17.92	0.16	0.00	0	2,912.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	404.39300		0.40439	416.79810	0.41680	404.393	17.97	0.20	0.00	0	2,961.00	
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	946.50590		0.94651	972.96580	0.97297	946.506	21.55	0.39	0.00	0	2,912.00	
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	724.41320		0.72441	748.95390	0.74895	724.413	22.69	0.31	0.00	0	2,961.00	
10Y STND	On 17/12/2025	Interest Rate Swap			106.32438		106.32438	106.09438	106.09438			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			103.69858		103.69858	103.46292	103.46292			0.00	0.00	0	0.00	
1Y STND	On 19/12/2016	Interest Rate Swap			100.29765		100.29765	100.28472	100.28472			0.00	0.00	0	0.00	
1Y STND	On 16/03/2017	Interest Rate Swap			100.38584		100.38584	100.37762	100.37762			0.00	0.00	0	0.00	
2Y STND	On 18/12/2017	Interest Rate Swap			101.09635		101.09635	101.07359	101.07359			0.00	0.00	0	0.00	
2Y STND	On 16/03/2018	Interest Rate Swap			100.67506		100.67506	100.64417	100.64417			0.00	0.00	0	0.00	
5Y STND	On 17/12/2020	Interest Rate Swap			102.84171		102.84171	102.71131	102.71131			0.00	0.00	0	0.00	
5Y STND	On 16/03/2021	Interest Rate Swap			102.46884		102.46884	102.33106	102.33106			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			454.22600		454.22600	454.98600	454.98600			0.00	0.00	0	2.00	
AL37	On 05/05/2016	Index Future			462.35900		462.35900	463.13500	463.13500			0.00	0.00	0	2.00	
AL37	On 04/08/2016	Index Future			471.08900		471.08900	471.88300	471.88300			0.00	0.00	0	0.00	
AL7T	On 04/02/2016	Index Future			517.71300		517.71300	519.28000	519.28000			0.00	0.00	0	0.00	
AL7T	On 05/05/2016	Index Future			526.98200		526.98200	528.58000	528.58000			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
AL7T	On 04/08/2016	Index Future			536.93300		536.93300		538.56400	538.56400			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			469.90400		469.90400		471.50000	471.50000			0.00	0.00	0	639.00
ALBI	On 05/05/2016	Index Future			478.31700		478.31700		479.94400	479.94400			0.00	0.00	0	44.00
ALBI	On 04/08/2016	Index Future			487.34900		487.34900		489.01000	489.01000			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future			497.28900		497.28900		498.98300	498.98300			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.56900		11.56900		11.57090	11.57090		17.89	0.00	2,892,250.00	250	14,338.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	4.50870		0.00451		4.60770	0.00461	4.509	21.21	0.01	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,184.37300		1.18437		1,186.39550	1.18640	1,184.373	17.99	0.95	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	53.08090		0.05308		53.37430	0.05337	53.081	17.81	0.14	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	388.74020		0.38874		389.92240	0.38992	388.740	17.86	0.60	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	383.03310		0.38303		384.18280	0.38418	383.033	17.86	0.60	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	53.58230		0.05358		53.50920	0.05351	53.582	20.24	0.13	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.72370		11.72370		11.72520	11.72520		17.36	0.00	0.00	0	2,819.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.90550		11.90550		11.90600	11.90600		16.83	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			12.08830		12.08830		12.08780	12.08780		16.82	0.00	459,355.40	38	69.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.71430		11.71430		11.69860	11.69860		16.91	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.92110		11.92110		11.90490	11.90490		16.76	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			16.31360		16.31360		16.41350	16.41350		21.13	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.67110		16.67110		16.77390	16.77390		20.81	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.49240		2.49240		2.49630	2.49630		22.02	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.50630		2.50630		2.51320	2.51320		20.68	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.41030		2.41030		2.41500	2.41500		22.66	0.00	0.00	0	123.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.45990		2.45990		2.46440	2.46440		22.16	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			128.57132		128.57132		128.51090	128.51090			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

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
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/02/2016	Bond Future	11.05444		75.70068		10.99547	76.05715			0.00	0.00	0	2,000.00
ES33	On 05/05/2016	Bond Future	11.16738		73.26506		11.10627	73.62836			0.00	0.00	0	6,776.00
ES33	On 04/08/2016	Bond Future	11.27279		74.66421		11.20944	75.03495			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	11.36302		72.38067		11.29754	72.75873			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	11.19386		79.77713		11.13483	80.17676			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future	11.30693		76.94331		11.24568	77.35054			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	470.00500		470.00500		471.42300	471.42300			0.00	84,600,900.00	18	475.00
GOVI	On 05/05/2016	GOVI	478.42000		478.42000		479.86600	479.86600			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI	487.45400		487.45400		488.93000	488.93000			0.00	0.00	0	0.00
GOVI	On 03/11/2016	GOVI	497.39600		497.39600		498.90100	498.90100			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	2.12540		2.12540		2.13070	2.13070		19.63	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.16070		2.16070		2.16650	2.16650		19.41	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.19950		2.19950		2.20550	2.20550		19.78	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.23610		2.23610		2.24090	2.24090		20.13	0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	121.14870		121.14870		121.15544	121.15544			0.00	0.00	0	2,062.00
I2025	On 05/05/2016	Bond Future	123.30136		123.30136		123.30879	123.30879			0.00	0.00	0	2,637.00
I2025	On 04/08/2016	Bond Future	124.40202		124.40202		124.41079	124.41079			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	102.68206		102.68206		102.68768	102.68768			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	103.53129		103.53129		103.53750	103.53750			0.00	58,702,241.43	567	1,539.00
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	127.00515		127.00515		127.01223	127.01223			0.00	0.00	0	5,433.00
I2038	On 05/05/2016	Bond Future	129.26204		129.26204		129.26959	129.26959			0.00	70,706,335.88	547	13,920.00
I2038	On 04/08/2016	Bond Future	130.31999		130.31999		130.32911	130.32911			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	128.11733		128.11733		128.12450	128.12450			0.00	0.00	0	227.00
I2046	On 05/05/2016	Bond Future	128.96420		128.96420		128.97197	128.97197			0.00	12,380,563.20	96	12,580.00
I2046	On 04/08/2016	Bond Future	131.42177		131.42177		131.43097	131.43097			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

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 04/02/2016	Bond Future		136.97467	136.97467		136.98222	136.98222			0.00	0.00	0	1,424.00
I2050	On 05/05/2016	Bond Future		139.40839	139.40839		139.41666	139.41666			0.00	2,091,125.85	15	16,388.00
I2050	On 04/08/2016	Bond Future		140.50054	140.50054		140.51019	140.51019			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		233.48100	233.48100		233.58300	233.58300			0.00	0.00	0	700.00
IGOV	On 05/05/2016	Index Future		237.62900	237.62900		237.73400	237.73400			0.00	0.00	0	554.00
IGOV	On 04/08/2016	Index Future		242.10800	242.10800		242.21700	242.21700			0.00	0.00	0	0.00
IGOV	On 03/11/2016	Index Future		247.02800	247.02800		247.13700	247.13700			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		632.57700	632.57700		632.84600	632.84600			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future		643.32200	643.32200		643.59700	643.59700			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		655.02800	655.02800		655.31100	655.31100			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.90000	93.10000		6.89000	93.11000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.14000	92.86000		7.12000	92.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		7.30000	92.70000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.46000	92.54000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.55000	92.45000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.73000	92.27000		7.70000	92.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.97000	92.03000		8.14000	91.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		8.18000	91.82000		8.34000	91.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		8.38000	91.62000		8.55000	91.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.59000	91.41000		8.56000	91.44000			0.00	0.00	0	500.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.73000	91.27000		8.63000	91.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.87000	91.13000		8.82000	91.18000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.16050	0.16050		0.16070	0.16070			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.16020	0.16020		0.15880	0.15880			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.15990	0.15990		0.15910	0.15910			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.07790	0.07790		0.07290	0.07290			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06990	0.06990		0.06560	0.06560			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06600	0.06600		0.06370	0.06370			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		10.70750	10.70750		10.73570	10.73570		13.10	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		10.83720	10.83720		10.86610	10.86610		14.60	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		10.98970	10.98970		11.01980	11.01980		15.65	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.08490	1.08490		1.08510	1.08510			0.00	27,122.50	25	6,310.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future		1.08810	1.08810		1.08830	1.08830			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future		1.09210	1.09210		1.09230	1.09230			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future		9.65134	107.04486		9.60211	107.38524		12.24	0.00	1,506,549,359.64	14,074	51,623.00

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	7.90	Call	0.00000	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	0.00000	0.000	11.92	0.00	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	0.00000	0.00000		0.02000	0.00002	0.000	0.000	11.92	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	0.01000	0.00001		0.03000	0.00003	0.010	0.010	11.92	0.00	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	7,231.14000	7.23114		6,891.12000	6.89112	7,231.140	7.231.140	11.92	1.00	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	6,854.37000	6.85437		6,514.62000	6.51462	6,854.370	6.854.370	11.92	1.00	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	6,479.42000	6.47942		6,140.12000	6.14012	6,479.420	6.479.420	11.92	1.00	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	6,106.35000	6.10635		5,767.79000	5.76779	6,106.350	6.106.350	11.92	1.00	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	5,883.48000	5.88348		5,545.53000	5.54553	5,883.480	5.883.480	11.92	1.00	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	3,230.89000	3.23089		2,932.87000	2.93287	3,230.890	3.230.890	11.98	0.94	0.00	0	700.00
R186	On 05/05/2016	Bond Future			9.74305	108.96180		9.69172	109.30893			11.97	0.00	1,594,655,943.00	14,635	24,836.00
R186	On 05/05/2016	Bond Future	8.75	Put	7,552.79000	7.55279		7,272.27000	7.27227	7,552.790	7.552.790	11.65	0.84	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	6,940.31000	6.94031		6,670.40000	6.67040	6,940.310	6.940.310	11.68	0.81	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			9.82482	105.73827		9.77126	106.09276			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			287.21150	287.21150		287.79265	287.79265				0.00	0.00	0	57.00
R197	On 05/05/2016	Bond Future			292.31476	292.31476		292.90765	292.90765				0.00	0.00	0	1,177.00
R197	On 04/08/2016	Bond Future			291.40725	291.40725		292.01424	292.01424				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			238.57529	238.57529		238.58876	238.58876				0.00	0.00	0	2,846.00
R202	On 05/05/2016	Bond Future			242.81437	242.81437		242.82915	242.82915				0.00	111,694,610.20	460	40,602.00
R202	On 04/08/2016	Bond Future			244.00065	244.00065		244.01803	244.01803				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			9.50426	94.59124		9.45523	94.82543			9.48	0.00	398,323,711.64	4,211	9,262.00
R2023	On 05/05/2016	Bond Future			9.60881	92.35539		9.55726	92.59433			9.60	0.00	388,908,547.29	4,211	2,514.00
R2023	On 04/08/2016	Bond Future			9.70155	94.11865		9.64721	94.36286			9.02	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.77386	92.08918		9.71680	92.33804			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			8.42223	103.06616		8.38890	103.11497			2.20	0.00	273,846,787.12	2,657	17,965.00
R203	On 05/05/2016	Bond Future			8.64735	100.74150		8.60697	100.79178			2.09	0.00	293,459,989.50	2,913	1,647.00
R203	On 04/08/2016	Bond Future			8.87332	102.66515		8.82247	102.71711			1.70	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			9.05264	100.56824		8.98670	100.62098			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			9.99580	85.33532		9.95155	85.62980				0.00	598,541,934.48	7,014	9,496.00
R2030	On 05/05/2016	Bond Future			10.08392	86.86353		10.03806	87.16378				0.00	623,506,418.34	7,178	6,972.00

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
R2030	On 04/08/2016	Bond Future			10.16507		84.51347		10.11747	84.82009			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 04/02/2016	Bond Future			10.10585		88.33140		10.06164	88.64212		15.75	0.00	10,423,105.20	118	8,319.00
R2032	On 04/02/2016	Bond Future	9.20	Put	6,718.08000		6.71808		6,408.75000	6.40875	6,718.080	15.36	1.00	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	5,940.58000		5.94058		5,633.44000	5.63344	5,940.580	15.36	1.00	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			10.19203		85.75584		10.14625	86.07264		16.27	0.00	9,261,630.72	108	964.00
R2032	On 04/08/2016	Bond Future			10.26990		87.39358		10.22247	87.71710		15.46	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future			10.33021		85.00169		10.28126	85.33148		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			10.20000		92.92289		10.35500	91.75654			0.00	301,906,469.61	3,249	1,788.00
R2035	On 05/05/2016	Bond Future			10.28000		90.10810		10.35500	89.54863			0.00	292,761,216.90	3,249	4,105.00
R2035	On 04/08/2016	Bond Future			10.35000		91.86203		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			10.25538		85.18928		10.19604	85.63680		17.69	0.00	2,522,199,012.96	29,607	30,766.00
R2037	On 04/02/2016	Bond Future	9.30	Put	7,692.70000		7.69270		7,246.39000	7.24639	7,692.700	17.25	1.00	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	6,583.88000		6.58388		6,140.61000	6.14061	6,583.880	17.25	1.00	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			10.34014		86.71487		10.27880	87.17093		17.46	0.00	2,255,280,338.96	26,008	28,483.00
R2037	On 04/08/2016	Bond Future			10.41875		84.11150		10.35529	84.57683		17.43	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future			10.47549		85.81530		10.41013	86.28974		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			8.87543		98.90420		8.84183	98.98652		4.21	0.00	868,873,397.00	8,785	29,425.00
R204	On 05/05/2016	Bond Future			9.04722		100.67540		9.00973	100.75981		3.99	0.00	902,454,285.60	8,964	8,078.00
R204	On 04/08/2016	Bond Future			9.21016		98.55640		9.16789	98.64308		3.68	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future			9.32436		100.55100		9.27683	100.63914		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			10.33545		88.44969		10.27612	88.92269		18.14	0.00	0.00	0	0.00
R2040	On 05/05/2016	Bond Future			10.42089		90.03367		10.35956	90.51563		17.91	0.00	0.00	0	1,820.00
R2040	On 04/08/2016	Bond Future			10.50040		87.24311		10.43693	87.73497		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			10.33512		85.78904		10.27576	86.26306		18.72	0.00	344,614,573.68	4,017	16,439.00
R2044	On 05/05/2016	Bond Future			10.41783		87.32535		10.35649	87.80833		18.50	0.00	377,507,488.05	4,323	4,356.00
R2044	On 04/08/2016	Bond Future			10.49469		84.60836		10.43124	85.10121		18.48	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future			10.55053		86.32229		10.48521	86.82484		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

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			10.31555		89.33273		10.25625	89.81437		18.24	0.00	28,765,139.06	322	59,253.00
R2048	On 04/02/2016	Bond Future	9.45	Put	7,551.46000		7.55146		7,072.81000	7.07281	7,551.460	17.79	1.00	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	6,621.96000		6.62196		6,147.83000	6.14783	6,621.960	17.81	0.99	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.39327		86.49560		10.33201	86.98643		18.96	0.00	25,689,193.20	297	3,286.00
R2048	On 04/08/2016	Bond Future			10.46341		88.14713		10.40011	88.64797		18.03	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			10.52072		85.48969		10.45553	86.00037		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			9.14814		94.33674		9.10435	94.47341		5.86	0.00	3,552,344,281.44	37,656	24,578.00
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			9.29866		96.02615		9.25121	96.16584		5.63	0.00	3,694,894,199.70	38,478	25,860.00
R207	On 05/05/2016	Bond Future	7.56	Call	32.46000		0.03246		38.08000	0.03808	32.460	5.44	0.03	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.43861		94.21493		9.38686	94.35795		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			9.32058		92.10786		9.27664	92.27302		7.46	0.00	3,502,125,052.92	38,022	43,662.00
R208	On 05/05/2016	Bond Future			9.44619		90.35582		9.39936	90.52452		7.47	0.00	3,471,109,181.12	38,416	34,994.00
R208	On 04/08/2016	Bond Future			9.56075		92.08127		9.51068	92.25382		6.90	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.64462		90.54003		9.59129	90.71579		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			10.13461		69.14262		10.07524	69.51583		17.97	0.00	574,851,742.68	8,314	32,052.00
R209	On 04/02/2016	Bond Future	9.52	Put	4,040.83000		4.04083		3,686.04000	3.68604	4,040.830	17.63	0.98	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			10.21071		67.23126		10.14946	67.61157		18.60	0.00	558,960,695.64	8,314	7,781.00
R209	On 05/05/2016	Bond Future	8.25	Call	59.25000		0.05925		71.73000	0.07173	59.250	18.12	0.03	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	369.53000		0.36953		425.27000	0.42527	369.530	18.12	0.12	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.27911		68.51527		10.21592	68.90332		17.73	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,787.39000		1.78739		1,928.90000	1.92890	1,787.390	17.42	0.33	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,537.67000		4.53767		4,787.08000	4.78708	4,537.670	17.94	0.61	0.00	0	6,000.00
R209	On 03/11/2016	Bond Future			10.33182		66.74986		10.26682	67.14552		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

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 04/02/2016	Bond Future			179.45644		179.45644		179.37325	179.37325			0.00	0.00	0	379.00
R210	On 05/05/2016	Bond Future			180.47790		180.47790		180.39393	180.39393			0.00	1,082,867.40	6	799.00
R210	On 04/08/2016	Bond Future			183.91712		183.91712		183.83339	183.83339			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			134.70883		134.70883		134.71684	134.71684			0.00	0.00	0	720.00
R211	On 05/05/2016	Bond Future			137.10246		137.10246		137.11123	137.11123			0.00	0.00	0	2.00
R211	On 04/08/2016	Bond Future			137.98128		137.98128		137.99161	137.99161			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			139.65379		139.65379		139.66156	139.66156			0.00	0.00	0	1,005.00
R212	On 05/05/2016	Bond Future			142.13532		142.13532		142.14384	142.14384			0.00	0.00	0	914.00
R212	On 04/08/2016	Bond Future			142.94084		142.94084		142.95091	142.95091			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			10.01589		79.92911		9.96666	80.24350		15.68	0.00	549,432,702.14	6,874	38,041.00
R213	On 05/05/2016	Bond Future			10.09589		77.81094		10.04499	78.13141		16.17	0.00	534,872,401.56	6,874	6,874.00
R213	On 04/08/2016	Bond Future			10.16721		79.29658		10.11454	79.62375		15.38	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			10.22438		77.34802		10.17005	77.68163		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			10.25014		69.30529		10.19081	69.68651		18.50	0.00	720,289,878.97	10,393	24,703.00
R214	On 04/02/2016	Bond Future	9.35	Put	6,204.84000		6.20484		5,825.30000	5.82530	6,204.840	18.04	1.00	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	5,470.46000		5.47046		5,093.56000	5.09356	5,470.460	18.04	1.00	0.00	0	25.00
R214	On 05/05/2016	Bond Future			10.32474		67.25042		10.26355	67.63886		19.21	0.00	698,261,110.86	10,383	9,359.00
R214	On 04/08/2016	Bond Future			10.39171		68.53449		10.32858	68.93082		18.29	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	362.12000		0.36212		404.43000	0.40443	362.120	17.81	0.09	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,115.69000		1.11569		1,217.15000	1.21715	1,115.690	17.83	0.23	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,355.11000		3.35511		3,566.71000	3.56671	3,355.110	18.32	0.50	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	6,837.72000		6.83772		7,142.81000	7.14281	6,837.720	18.93	0.74	0.00	0	6,300.00
R214	On 03/11/2016	Bond Future			10.44610		66.62206		10.38116	67.02624		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			28,851.17000		28,851.17000		28,907.06000	28,907.06000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			11.58310		11.58310		11.60560	11.60560		18.71	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.75450		11.75450		11.77740	11.77740		17.49	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future			5.43400		5.43400		5.43200	5.43200		17.06	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
TRY / R		On 13/06/2016	Foreign Exchange Future	5.39480	5.39480	5.38680	5.38680		17.04	0.00	0.00	0	0.00
ZMW / R		On 14/03/2016	Foreign Exchange Future	1.43110	1.43110	1.42470	1.42470			0.00	0.00	0	1.00
ZMW / R		On 13/06/2016	Foreign Exchange Future	1.34510	1.34510	1.34570	1.34570			0.00	0.00	0	0.00
Total for Derivatives :											32,760,771,825.23	452,823	4 366 388.00
Grand Total:											32,760,771,825.23	452,823	4 366 388.00