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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/02/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 01/02/2016	Any day expiry	16.07930	16.07930	15.98930	15.98930			21.56	0.00	0.00	0	0.00
\$ / R	On 08/02/2016	Any day expiry	16.09430	16.09430	16.00460	16.00460			18.90	0.00	0.00	0	0.00
\$ / R	On 08/02/2016	Any day expiry	16.57	Call	36.29970	0.03630	43.09540	0.04310	36.300	20.42	0.15	0	5,000.00
\$ / R	On 10/02/2016	Any day expiry	16.10030	16.10030	16.01070	16.01070			18.99	0.00	0.00	0	4,300.00
\$ / R	On 10/02/2016	Any day expiry	16.01	Call	239.61040	0.23961	214.49930	0.21450	239.610	19.00	0.58	0	5,000.00
\$ / R	On 10/02/2016	Any day expiry	16.45	Call	76.40400	0.07640	78.47470	0.07847	76.404	20.17	0.25	0	5,000.00
\$ / R	On 12/02/2016	Any day expiry	16.10650	16.10650	16.01680	16.01680			19.02	0.00	0.00	0	454.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	0.00000	0.00000	0.00000	0.00000	0.000	25.56	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	723.88190	0.72388	649.32420	0.64932	723.882	18.18	0.92	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	16.69	Call	52.71490	0.05271	55.84410	0.05584	52.715	21.09	0.17	0	5,000.00
\$ / R	On 15/02/2016	Any day expiry	16.11570	16.11570	16.02590	16.02590			18.20	0.00	0.00	0	4,330.00
\$ / R	On 16/02/2016	Any day expiry	16.11870	16.11870	16.02900	16.02900			18.27	0.00	0.00	0	924.00
\$ / R	On 17/02/2016	Any day expiry	16.12180	16.12180	16.03200	16.03200			18.33	0.00	0.00	0	300.00
\$ / R	On 19/02/2016	Any day expiry	16.12790	16.12790	16.03810	16.03810			18.41	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	2,198.83320	2.19883	2,109.44820	2.10945	2,198.833	24.63	1.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	2.73260	0.00273	3.85760	0.00386	2.733	23.36	0.01	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	1,228.44400	1.22844	1,144.08190	1.14408	1,228.444	19.96	0.96	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			16.14640	16.14640	16.05630	16.05630		18.29	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.02510	0.00003	0.02580	0.00003	0.025	32.68	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	0.39450	0.00039	0.59410	0.00059	0.395	23.60	0.00	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	1,319.36550	1.31937	1,233.42950	1.23343	1,319.365	19.06	0.96	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	608.25390	0.60825	554.05360	0.55405	608.254	17.64	0.77	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry			16.14940	16.14940	16.05930	16.05930		18.33	0.00	241,440.00	15	392.00
\$ / R	On 29/02/2016	Any day expiry			16.15860	16.15860	16.06840	16.06840		18.06	0.00	0.00	0	306.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	1.44460	0.00144	1.64890	0.00165	1.445	21.02	0.00	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	1,565.74800	1.56575	1,477.02820	1.47703	1,565.748	18.54	0.98	0.00	0	100.00
\$ / R	On 02/03/2016	Any day expiry			16.16480	16.16480	16.07450	16.07450		18.20	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	1,572.33520	1.57234	1,484.03460	1.48403	1,572.335	18.12	0.98	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	1,562.56980	1.56257	1,474.35810	1.47436	1,562.570	18.11	0.98	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	1,552.81090	1.55281	1,464.69130	1.46469	1,552.811	18.09	0.98	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	15.50	Call	751.88060	0.75188	691.71490	0.69171	751.881	17.32	0.81	0.00	0	27,500.00
\$ / R	On 07/03/2016	Any day expiry			16.18010	16.18010	16.08990	16.08990		18.35	0.00	0.00	0	301.00
\$ / R	On 11/03/2016	Any day expiry			16.19240	16.19240	16.10220	16.10220		18.60	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			16.20160	16.20160	16.11150	16.11150		18.49	0.00	494,456,630.40	30,519	965,818.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.04320	0.00004	0.04740	0.00005	0.043	27.45	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.04950	0.00005	0.05410	0.00005	0.050	27.35	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.08440	0.00008	0.09110	0.00009	0.084	26.96	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.09140	0.00009	0.09840	0.00010	0.091	26.90	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.11260	0.00011	0.12080	0.00012	0.113	26.75	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.12500	0.00013	0.13370	0.00013	0.125	26.67	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.14210	0.00014	0.15160	0.00015	0.142	26.57	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.18820	0.00019	0.19960	0.00020	0.188	26.36	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.27430	0.00027	0.28880	0.00029	0.274	26.07	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	3,652.15610	3.65216	3,562.07880	3.56208	3,652.156	25.50	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.87100	0.00087	0.90080	0.00090	0.871	25.13	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	3,402.60110	3.40260	3,312.53370	3.31253	3,402.601	25.01	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	1.41110	0.00141	1.38810	0.00139	1.411	24.72	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	1.66660	0.00167	1.70600	0.00171	1.667	23.98	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	3,003.46430	3.00346	2,913.45980	2.91346	3,003.464	23.49	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	1.99520	0.00200	2.13080	0.00213	1.995	23.19	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,704.23050	2.70423	2,614.49010	2.61449	2,704.230	22.01	0.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,654.38970	2.65439	2,564.71170	2.56471	2,654.390	21.76	0.99	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	3.54370	0.00354	4.28960	0.00429	3.544	20.78	0.01	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,445.18710	2.44519	2,355.85280	2.35585	2,445.187	20.73	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	2,266.08070	2.26608	2,177.17860	2.17718	2,266.081	19.84	0.99	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	4.53720	0.00454	5.76390	0.00576	4.537	19.79	0.01	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	2,206.43310	2.20643	2,117.71210	2.11771	2,206.433	19.54	0.99	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	2,107.09390	2.10709	2,018.72520	2.01873	2,107.094	19.05	0.99	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	6.26070	0.00626	8.41890	0.00842	6.261	18.56	0.02	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,997.94390	1.99794	1,910.04980	1.91005	1,997.944	18.51	0.98	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	14.26	Put	6.78010	0.00678	9.23650	0.00924	6.780	18.26	0.02	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,898.85110	1.89885	1,811.48320	1.81148	1,898.851	18.01	0.98	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	9.42470	0.00942	13.48390	0.01348	9.425	17.08	0.03	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,711.02470	1.71102	1,624.98390	1.62498	1,711.025	17.08	0.97	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,622.31440	1.62231	1,539.21300	1.53921	1,622.314	16.63	0.97	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,516.84480	1.51684	1,435.82050	1.43582	1,516.845	16.68	0.96	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	15.24480	0.01524	24.32050	0.02432	15.245	16.68	0.04	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,469.51360	1.46951	1,389.42970	1.38943	1,469.514	16.73	0.95	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	20.95230	0.02095	31.96170	0.03196	20.952	16.77	0.05	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	36.50560	0.03651	51.74890	0.05175	36.506	16.95	0.08	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	37.52450	0.03752	53.01030	0.05301	37.524	16.96	0.09	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	38.56560	0.03857	54.29460	0.05429	38.566	16.97	0.09	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	41.82610	0.04183	58.29490	0.05829	41.826	17.00	0.09	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	1,064.58500	1.06459	995.11780	0.99512	1,064.585	17.15	0.87	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	1,006.05060	1.00605	938.50320	0.93850	1,006.051	17.21	0.85	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	111.38690	0.11139	141.26100	0.14126	111.387	17.41	0.20	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	803.49290	0.80349	746.51240	0.74651	803.493	17.52	0.77	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	788.99780	0.78900	732.83850	0.73284	788.998	17.55	0.76	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	781.80630	0.78181	726.05960	0.72606	781.806	17.56	0.76	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	774.65530	0.77466	719.32210	0.71932	774.655	17.58	0.76	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	760.46990	0.76047	705.96410	0.70596	760.470	17.61	0.75	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	753.43600	0.75344	699.34570	0.69935	753.436	17.62	0.75	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	652.71540	0.65272	604.88250	0.60488	652.715	17.84	0.69	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	239.07140	0.23907	285.48260	0.28548	239.071	17.98	0.35	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	590.67140	0.59067	546.98260	0.54698	590.671	17.98	0.65	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	303.77190	0.30377	356.23210	0.35623	303.772	18.20	0.41	0.00	0	502.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	505.37190	0.50537	467.73210	0.46773	505.372	18.20	0.59	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	406.01660	0.40602	378.55280	0.37855	406.017	18.49	0.51	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	349.60190	0.34960	326.82630	0.32683	349.602	18.86	0.46	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	558.73480	0.55873	629.34730	0.62935	558.735	19.15	0.58	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	293.86280	0.29386	275.75660	0.27576	293.863	19.28	0.40	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	278.20610	0.27821	261.41110	0.26141	278.206	19.41	0.39	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	771.54370	0.77154	849.41990	0.84942	771.544	19.94	0.68	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	223.14370	0.22314	210.91990	0.21092	223.144	19.94	0.32	0.00	0	35,201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	848.12140	0.84812	927.90560	0.92791	848.121	20.21	0.70	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	887.33340	0.88733	967.98780	0.96799	887.333	20.34	0.72	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	967.46860	0.96747	1,049.27800	1.04928	967.469	20.61	0.74	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	137.72300	0.13772	131.86730	0.13187	137.723	21.04	0.22	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	105.97780	0.10598	102.44720	0.10245	105.978	21.59	0.17	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.65	Call	80.74930	0.08075	78.90660	0.07891	80.749	22.17	0.14	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	39.10610	0.03911	40.55900	0.04056	39.106	23.20	0.07	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			16.20460	16.20460	16.11460	16.11460		18.54	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			16.20770	16.20770	16.11770	16.11770		18.59	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	2.52680	0.00253	2.71370	0.00271	2.527	22.69	0.01	0.00	0	17,991.00

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\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,592.21160	1.59221	1,510.18610	1.51019	1,592.212	16.84	0.96	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			16.22910	16.22910	16.13920	16.13920		18.59	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	5.51640	0.00552	6.42960	0.00643	5.516	20.79	0.01	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,309.18530	1.30919	1,234.87710	1.23488	1,309.185	17.20	0.90	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			16.24750	16.24750	16.15770	16.15770		18.53	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.22400	0.00022	0.25600	0.00026	0.224	25.03	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	5.56240	0.00556	6.22000	0.00622	5.562	21.05	0.01	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	1,100.45390	1.10045	1,033.93380	1.03393	1,100.454	17.31	0.83	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	619.52780	0.61953	578.85080	0.57885	619.528	18.19	0.61	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry			16.25370	16.25370	16.16390	16.16390		18.69	0.00	0.00	0	35.00
\$ / R	On 04/04/2016	Any day expiry			16.26590	16.26590	116.19630	116.19630		18.64	0.00	2,271,682.00	140	140.00
\$ / R	On 05/04/2016	Any day expiry			16.26900	16.26900	16.17940	16.17940		18.67	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	711.00380	0.71100	666.30680	0.66631	711.004	18.10	0.64	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			16.27210	16.27210	16.18260	16.18260		18.80	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry			16.27520	16.27520	16.18580	16.18580		18.81	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	538.48370	0.53848	505.29900	0.50530	538.484	18.70	0.53	0.00	0	5,000.00
\$ / R	On 15/04/2016	Any day expiry			16.30000	16.30000	16.21130	16.21130		18.85	0.00	0.00	0	1,765.00
\$ / R	On 18/04/2016	Any day expiry			16.30930	16.30930	16.22090	16.22090		18.78	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	19.71360	0.01971	22.58390	0.02258	19.714	18.94	0.03	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	1,071.09810	1.07110	1,011.15010	1.01115	1,071.098	17.46	0.77	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	312.06680	0.31207	296.56480	0.29656	312.067	20.49	0.33	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			16.31550	16.31550	16.22730	16.22730		18.82	0.00	0.00	0	700.00
\$ / R	On 25/04/2016	Any day expiry			16.33100	16.33100	16.24320	16.24320		18.78	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	418.47750	0.41848	397.33890	0.39734	418.478	19.85	0.40	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			16.33410	16.33410	16.24640	16.24640		18.89	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	1.44270	0.00144	1.54870	0.00155	1.443	24.45	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	12.42810	0.01243	13.59400	0.01359	12.428	19.85	0.02	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	948.39070	0.94839	898.02130	0.89802	948.391	17.75	0.70	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	612.29170	0.61229	579.28010	0.57928	612.292	18.79	0.53	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	461.32670	0.46133	438.03690	0.43804	461.327	19.61	0.43	0.00	0	10,000.00
\$ / R	On 29/04/2016	Any day expiry			16.34330	16.34330	16.23950	16.23950		18.91	0.00	16,219,500.00	1,000	1,000.00
\$ / R	On 04/05/2016	Any day expiry			16.70340	16.70340	16.70340	16.70340			0.00	0.00	0	370.00
\$ / R	On 10/05/2016	Any day expiry			16.37840	16.37840	16.29090	16.29090		18.95	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	43.95840	0.04396	48.79820	0.04880	43.958	17.84	0.06	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	1,115.66660	1.11567	1,058.99530	1.05900	1,115.667	17.55	0.74	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			16.38810	16.38810	16.30040	16.30040		18.99	0.00	0.00	0	50.00
\$ / R	On 17/05/2016	Any day expiry			16.40100	16.40100	16.31310	16.31310		18.95	0.00	0.00	0	100.00
\$ / R	On 27/05/2016	Any day expiry			16.43340	16.43340	16.34480	16.34480		19.07	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	3.58260	0.00358	3.43420	0.00343	3.583	23.42	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	18.15130	0.01815	18.92460	0.01892	18.151	18.56	0.03	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	841.07420	0.84107	802.02380	0.80202	841.074	18.54	0.59	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	601.86040	0.60186	575.54080	0.57554	601.860	19.53	0.46	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			16.44640	16.44640	16.35740	16.35740		19.01	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry			16.46580	16.46580	16.37640	16.37640		18.99	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 06/06/2016	Any day expiry	12.20	Put	5.31450	0.00531	4.99870	0.00500	5.315	21.53	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	1,284.84070	1.28484	1,226.59500	1.22659	1,284.841	17.54	0.75	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			16.47220	16.47220	16.38280	16.38280		19.10	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	92.80070	0.09280	103.88730	0.10389	92.801	17.28	0.11	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	1,083.20330	1.08320	1,034.89260	1.03489	1,083.203	17.91	0.68	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			16.47550	16.47550	16.38590	16.38590		19.10	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			16.48840	16.48840	16.39860	16.39860		19.06	0.00	139,392,933.60	8,454	94,253.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	5.38490	0.00538	5.10660	0.00511	5.385	21.27	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	9.66020	0.00966	9.26060	0.00926	9.660	18.94	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	10.37140	0.01037	9.95710	0.00996	10.371	18.66	0.02	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	12.15930	0.01216	12.93390	0.01293	12.159	18.04	0.02	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	3,008.41000	3.00841	2,920.30010	2.92030	3,008.410	17.87	0.97	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	20.01000	0.02001	21.70010	0.02170	20.010	17.87	0.03	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	20.99570	0.02100	22.80600	0.02281	20.996	17.85	0.03	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	60.83330	0.06083	67.84840	0.06785	60.833	17.43	0.08	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	84.69700	0.08470	94.84360	0.09484	84.697	17.28	0.10	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	130.47500	0.13047	149.27490	0.14927	130.475	17.08	0.14	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,704.32960	1.70433	1,634.84020	1.63484	1,704.330	17.14	0.84	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,648.88170	1.64888	1,580.75670	1.58076	1,648.882	17.20	0.83	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	495.59210	0.49559	542.40650	0.54241	495.592	18.25	0.37	0.00	0	25,705.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	932.73130	0.93273	892.02870	0.89203	932.731	18.41	0.61	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.17	Put	579.87770	0.57988	630.53820	0.63054	579.878	18.52	0.41	0.00	0	20,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	869.66330	0.86966	831.83890	0.83184	869.663	18.62	0.58	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	762.62100	0.76262	820.79640	0.82080	762.621	19.06	0.48	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	739.01120	0.73901	707.96420	0.70796	739.011	19.12	0.51	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	841.93600	0.84194	902.57150	0.90257	841.936	19.30	0.51	0.00	0	6,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	854.44490	0.85444	915.44550	0.91545	854.445	19.33	0.51	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.92	Put	1,030.96880	1.03097	1,096.58810	1.09659	1,030.969	19.82	0.56	0.00	0	20,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	596.16650	0.59617	572.14470	0.57214	596.167	19.83	0.44	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	589.81920	0.58982	566.11280	0.56611	589.819	19.87	0.43	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	556.14550	0.55615	534.11940	0.53412	556.146	20.07	0.41	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.79	Call	380.05300	0.38005	367.44750	0.36745	380.053	21.40	0.30	0.00	0	6,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	341.94280	0.34194	331.29570	0.33130	341.943	21.79	0.27	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	330.24680	0.33025	319.95480	0.31995	330.247	21.92	0.27	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	314.11470	0.31411	303.68780	0.30369	314.115	22.10	0.25	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	250.92030	0.25092	243.49000	0.24349	250.920	22.74	0.21	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry			16.52400	16.52400	16.43340	16.43340		19.07	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	213.34540	0.21335	238.78810	0.23879	213.345	17.36	0.20	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	745.34060	0.74534	714.67900	0.71468	745.341	19.31	0.50	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			16.53700	16.53700	16.44610	16.44610		19.12	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	4.57960	0.00458	4.29490	0.00429	4.580	21.68	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	21.03930	0.02104	22.87330	0.02287	21.039	17.29	0.03	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	769.01880	0.76902	738.29400	0.73829	769.019	19.24	0.51	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	622.92780	0.62293	599.30300	0.59930	622.928	19.97	0.43	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 26/07/2016	Any day expiry										
					16.62760	16.62760	16.53480	16.53480		19.13	0.00	0.00	0	0.00
\$ / R	16.60	Put	On 26/07/2016	Any day expiry	866.21020	0.86621	925.01410	0.92501	866.210	19.13	0.47	0.00	0	7,229.00
\$ / R	18.19	Call	On 26/07/2016	Any day expiry	447.61450	0.44761	435.09620	0.43510	447.614	21.78	0.30	0.00	0	7,229.00
\$ / R			On 27/07/2016	Any day expiry	16.63080	16.63080	16.53790	16.53790		19.22	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	5.79080	0.00579	5.41690	0.00542	5.791	20.69	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	22.49890	0.02250	22.98950	0.02299	22.499	16.36	0.03	0.00	0	150.00
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	708.52830	0.70853	683.85250	0.68385	708.528	20.00	0.44	0.00	0	250.00
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	615.37950	0.61538	595.25960	0.59526	615.379	20.52	0.40	0.00	0	150.00
\$ / R			On 11/08/2016	Any day expiry	16.67980	16.67980	16.58710	16.58710		19.26	0.00	0.00	0	0.00
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	11.16010	0.01116	10.14800	0.01015	11.160	17.67	0.01	0.00	0	2,000.00
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	1,527.01340	1.52701	1,467.59170	1.46759	1,527.013	17.62	0.73	0.00	0	2,000.00
\$ / R			On 15/08/2016	Any day expiry	16.69300	16.69300	16.61420	16.61420		19.25	0.00	1,744,491.00	105	105.00
\$ / R			On 26/08/2016	Any day expiry	16.72910	16.72910	16.63730	16.63730		19.26	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	7.65760	0.00766	7.13210	0.00713	7.658	20.11	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	23.10350	0.02310	23.51170	0.02351	23.103	15.54	0.03	0.00	0	150.00
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	658.24410	0.65824	638.67580	0.63868	658.244	20.81	0.39	0.00	0	250.00
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	602.98350	0.60298	585.80500	0.58581	602.983	21.17	0.36	0.00	0	150.00
\$ / R			On 06/09/2016	Any day expiry	16.76530	16.76530	16.67410	16.67410		19.29	0.00	0.00	0	0.00
\$ / R			On 08/09/2016	Any day expiry	16.77190	16.77190	16.68080	16.68080		19.29	0.00	0.00	0	0.00
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	38.69370	0.03869	40.45630	0.04046	38.694	15.45	0.04	0.00	0	48,990.00
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	817.15670	0.81716	791.30190	0.79130	817.157	20.12	0.45	0.00	0	48,990.00
\$ / R			On 09/09/2016	Any day expiry	16.77520	16.77520	16.68410	16.68410		19.30	0.00	0.00	0	0.00
\$ / R			On 13/09/2016	Any day expiry	16.78840	16.78840	16.69750	16.69750		19.35	0.00	0.00	0	0.00
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	224.35790	0.22436	247.55680	0.24756	224.358	17.00	0.17	0.00	0	1,000.00
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	502.42750	0.50243	488.41050	0.48841	502.428	22.21	0.30	0.00	0	1,000.00
\$ / R			On 15/09/2016	Any day expiry	16.79490	16.79490	16.70420	16.70420		19.35	0.00	0.00	0	259.00
\$ / R			On 19/09/2016	Foreign Exchange Future	16.80810	16.80810	16.71760	16.71760		19.34	0.00	809,293,206.90	48,149	113,240.00
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	16.45420	0.01645	14.91290	0.01491	16.454	15.20	0.02	0.00	0	405.00
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	127.01600	0.12702	141.33660	0.14134	127.016	16.25	0.11	0.00	0	17,500.00
\$ / R	17.50	Call	On 19/09/2016	Foreign Exchange Future	796.02950	0.79603	772.55670	0.77256	796.029	20.37	0.43	0.00	0	405.00
\$ / R	17.70	Call	On 19/09/2016	Foreign Exchange Future	740.03900	0.74004	719.07680	0.71908	740.039	20.67	0.41	0.00	0	10,000.00
\$ / R	19.55	Call	On 19/09/2016	Foreign Exchange Future	390.23910	0.39024	381.44600	0.38145	390.239	23.25	0.23	0.00	0	17,500.00
\$ / R			On 28/09/2016	Any day expiry	16.83770	16.83770	16.74770	16.74770		19.34	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	9.90290	0.00990	9.37690	0.00938	9.903	19.62	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 28/09/2016	Any day expiry	20.52780	0.02053	20.72420	0.02072	20.528	14.48	0.03	0.00	0	150.00
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	639.12790	0.63913	622.69860	0.62270	639.128	21.48	0.35	0.00	0	250.00
\$ / R	18.41	Call	On 28/09/2016	Any day expiry	605.95410	0.60595	590.77700	0.59078	605.954	21.73	0.34	0.00	0	150.00
\$ / R			On 26/10/2016	Any day expiry	16.92980	16.92980	16.84140	16.84140		19.43	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	11.62430	0.01162	11.18650	0.01119	11.624	19.22	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	19.25580	0.01926	23.30340	0.02330	19.256	13.83	0.02	0.00	0	150.00
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	619.02280	0.61902	604.23380	0.60423	619.023	22.07	0.33	0.00	0	250.00
\$ / R	18.85	Call	On 26/10/2016	Any day expiry	603.63050	0.60363	589.34570	0.58935	603.631	22.17	0.32	0.00	0	150.00
\$ / R			On 28/11/2016	Any day expiry	17.04330	17.04330	16.95320	16.95320		19.55	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	12.15970	0.01216	12.07340	0.01207	12.160	18.53	0.01	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	23.41380	0.02341		25.87850	0.02588	23.414	13.81	0.03	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	601.47630	0.60148		587.22670	0.58723	601.476	22.69	0.30	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			17.09910	17.09910		17.00760	17.00760		19.58	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			17.11650	17.11650		17.02450	17.02450		19.57	0.00	59,051,925.00	3,450	14,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	14.36300	0.01436		12.86920	0.01287	14.363	18.53	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	19.04220	0.01904		16.72220	0.01672	19.042	14.07	0.02	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	19.48420	0.01948		17.06980	0.01707	19.484	13.67	0.02	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	22.58810	0.02259		25.41390	0.02541	22.588	13.47	0.03	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	258.97020	0.25897		284.31020	0.28431	258.970	16.66	0.17	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	280.63870	0.28064		307.61050	0.30761	280.639	16.82	0.18	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	287.02060	0.28702		314.46360	0.31446	287.021	16.86	0.18	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	349.04050	0.34904		376.80470	0.37680	349.041	17.18	0.21	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	2,128.16970	2.12817		2,066.69110	2.06669	2,128.170	17.36	0.77	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	556.34210	0.55634		592.36990	0.59237	556.342	17.71	0.29	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	640.15150	0.64015		682.56630	0.68257	640.152	17.92	0.31	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	735.82000	0.73582		781.36470	0.78136	735.820	18.22	0.34	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	875.49410	0.87549		925.06540	0.92507	875.494	18.63	0.38	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	908.11620	0.90812		958.54850	0.95855	908.116	18.72	0.39	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	997.80020	0.99780		1,050.48320	1.05048	997.800	18.96	0.41	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	1,038.24930	1.03825		1,091.88170	1.09188	1,038.249	19.06	0.42	0.00	0	15,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.51	Put	1,508.81190	1.50881		1,570.26350	1.57026	1,508.812	20.11	0.51	0.00	0	15,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	853.55500	0.85356		831.71360	0.83171	853.555	21.39	0.39	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	756.91690	0.75692		738.09230	0.73809	756.917	21.96	0.35	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	738.90970	0.73891		720.68790	0.72069	738.910	22.07	0.35	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	734.98940	0.73499		716.89750	0.71690	734.989	22.10	0.34	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	706.44110	0.70644		689.30640	0.68931	706.441	22.29	0.33	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	688.23490	0.68823		671.70830	0.67171	688.235	22.42	0.33	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	613.86340	0.61386		599.81690	0.59982	613.863	23.00	0.29	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	606.30450	0.60630		592.51150	0.59251	606.304	23.07	0.29	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	597.41180	0.59741		583.91590	0.58392	597.412	23.15	0.29	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	577.37260	0.57737		564.53770	0.56454	577.373	23.33	0.28	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	559.61970	0.55962		548.28410	0.54828	559.620	23.50	0.27	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	549.37330	0.54937		540.48190	0.54048	549.373	23.60	0.27	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	535.80580	0.53581		527.39860	0.52740	535.806	23.87	0.26	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	485.28490	0.48528		478.65790	0.47866	485.285	24.99	0.23	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	477.92920	0.47793		471.56290	0.47156	477.929	25.17	0.23	0.00	0	500.00
\$ / R	On 13/03/2017	Foreign Exchange Future			17.35960	17.35960		17.26340	17.26340		20.04	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,086.21870	1.08622		1,140.21360	1.14021	1,086.219	19.12	0.39	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	622.68290	0.62268		612.48360	0.61248	622.683	25.20	0.26	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.57280	17.57280		17.47960	17.47960		20.64	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			16.20160	16.20160		16.11150	16.11150		18.49	0.00	583,257.60	36	1,111.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			16.48840	16.48840		16.39860	16.39860		19.06	0.00	0.00	0	154.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.80810	16.80810		16.71760	16.71760		19.34	0.00	0.00	0	90.00

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 19/12/2016		Foreign Exchange Future	17.11650	17.11650		17.02450	17.02450		19.57	0.00	0.00	0	0.00
£ / R	On 26/02/2016		Any day expiry	23.14880	23.14880		22.89610	22.89610		19.17	0.00	1,170,730.50	51	163.00
£ / R	On 29/02/2016		Any day expiry	23.16210	23.16210		22.90910	22.90910		18.86	0.00	0.00	0	56.00
£ / R	On 07/03/2016		Any day expiry	23.19330	23.19330		22.94040	22.94040		19.01	0.00	0.00	0	115.00
£ / R	On 14/03/2016		Foreign Exchange Future	23.22460	23.22460		22.97170	22.97170		19.09	0.00	17,766,819.00	765	32,199.00
£ / R	On 14/03/2016	20.75	Put	22.88140	0.02288		29.36200	0.02936	22.881	18.98	0.04	0.00	0	21,300.00
£ / R	On 14/03/2016	22.05	Put	151.57070	0.15157		226.53120	0.22653	151.571	17.98	0.19	0.00	0	6,000.00
£ / R	On 14/03/2016	23.15	Put	560.91190	0.56091		720.14380	0.72014	560.912	19.04	0.47	0.00	0	4,000.00
£ / R	On 14/03/2016	23.95	Call	346.53940	0.34654		297.80520	0.29781	346.539	20.23	0.34	0.00	0	11,400.00
£ / R	On 14/03/2016	25.30	Call	113.87080	0.11387		99.56840	0.09957	113.871	22.05	0.13	0.00	0	7,800.00
£ / R	On 15/04/2016		Any day expiry	23.36790	23.36790		23.11630	23.11630		19.41	0.00	0.00	0	88.00
£ / R	On 13/06/2016		Foreign Exchange Future	23.64350	23.64350		23.38900	23.38900		19.51	0.00	3,310,090.00	140	2,726.00
£ / R	On 13/06/2016	24.30	Call	865.22300	0.86522		793.99420	0.79399	865.223	20.18	0.43	0.00	0	1,300.00
£ / R	On 13/06/2016	26.50	Call	377.87250	0.37787		349.38910	0.34939	377.873	22.44	0.22	0.00	0	2,600.00
£ / R	On 08/09/2016		Any day expiry	24.06160	24.06160		23.80310	23.80310		19.40	0.00	0.00	0	0.00
£ / R	On 08/09/2016	21.20	Put	301.87840	0.30188		355.82990	0.35583	301.878	17.76	0.16	0.00	0	12,264.00
£ / R	On 08/09/2016	25.85	Call	885.20390	0.88520		834.72890	0.83473	885.204	21.06	0.36	0.00	0	12,264.00
£ / R	On 19/09/2016		Foreign Exchange Future	24.11530	24.11530		23.85750	23.85750		19.36	0.00	120,576.50	5	890.00
£ / R	On 19/12/2016		Foreign Exchange Future	24.57610	24.57610		24.31450	24.31450		19.20	0.00	0.00	0	0.00
¥ / R	On 14/03/2016		Foreign Exchange Future	0.13420	0.13420		0.13265	0.13265		23.02	0.00	0.00	0	5,897.00
¥ / R	On 13/06/2016		Foreign Exchange Future	0.13695	0.13695		0.13537	0.13537		21.39	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016		Foreign Exchange Future	0.14013	0.14013		0.13851	0.13851		20.79	0.00	0.00	0	947.00
€ / R	On 19/02/2016		Any day expiry	17.58600	17.58600		17.38920	17.38920		19.21	0.00	0.00	0	0.00
€ / R	On 19/02/2016	15.40	Put	2.22640	0.00223		4.01460	0.00401	2.226	24.59	0.01	0.00	0	100.00
€ / R	On 19/02/2016	16.06	Call	1,536.22630	1.53623		1,346.03420	1.34603	1,536.226	22.04	0.97	0.00	0	100.00
€ / R	On 24/02/2016		Any day expiry	17.60420	17.60420		17.40690	17.40690		19.00	0.00	0.00	0	100.00
€ / R	On 26/02/2016		Any day expiry	17.60820	17.60820		17.41410	17.41410		19.10	0.00	0.00	0	34.00
€ / R	On 07/03/2016		Any day expiry	17.61860	17.61860		17.45420	17.45420		19.02	0.00	0.00	0	5.00
€ / R	On 14/03/2016		Foreign Exchange Future	17.67920	17.67920		17.48120	17.48120		19.24	0.00	671,809.60	38	72,963.00
€ / R	On 14/03/2016	13.05	Put	0.25090	0.00025		0.37520	0.00038	0.251	27.84	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	13.20	Put	0.35190	0.00035		0.52260	0.00052	0.352	27.59	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	13.85	Put	1.41260	0.00141		2.03640	0.00204	1.413	26.49	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	14.03	Put	2.03230	0.00203		2.81920	0.00282	2.032	26.19	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	14.60	Put	3.64120	0.00364		4.89770	0.00490	3.641	23.63	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	14.90	Call	2,784.01480	2.78401		2,587.85110	2.58785	2,784.015	22.17	0.99	0.00	0	24,000.00
€ / R	On 14/03/2016	14.90	Put	4.81480	0.00481		6.65110	0.00665	4.815	22.17	0.01	0.00	0	33,200.00
€ / R	On 14/03/2016	14.96	Put	5.09910	0.00510		7.08200	0.00708	5.099	21.88	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	15.37	Call	2,316.87050	2.31687		2,122.25920	2.12226	2,316.870	19.87	0.98	0.00	0	25,000.00
€ / R	On 14/03/2016	15.37	Put	7.67050	0.00767		11.05920	0.01106	7.670	19.87	0.02	0.00	0	25,000.00
€ / R	On 14/03/2016	15.95	Call	1,745.21400	1.74521		1,561.30100	1.56130	1,745.214	17.35	0.96	0.00	0	26,000.00
€ / R	On 14/03/2016	16.00	Call	1,697.78540	1.69779		1,515.48200	1.51548	1,697.785	17.41	0.96	0.00	0	650.00

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	16.15	Call	1,557.56630	1.55757	1,380.81070	1.38081	1,557.566	17.58	0.94	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,421.05710	1.42106	1,250.94020	1.25094	1,421.057	17.75	0.92	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	928.03600	0.92804	794.65780	0.79466	928.036	18.42	0.77	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			17.63640	17.63640	17.39240	17.39240		19.33	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			17.64420	17.64420	17.51980	17.51980		19.39	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			17.67240	17.67240	17.60600	17.60600		19.31	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			17.69160	17.69160	17.64970	17.64970		19.29	0.00	0.00	0	25.00
€ / R	On 29/04/2016	Any day expiry			17.70660	17.70660	17.66160	17.66160		19.29	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			17.72410	17.72410	17.76560	17.76560		19.10	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.74530	17.74530	17.76670	17.76670		19.18	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			18.04270	18.04270	17.84270	17.84270		19.43	0.00	1,262,989.00	70	40,320.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	15.76940	0.01577	17.20290	0.01720	15.769	19.74	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,204.57420	2.20457	2,031.76070	2.03176	2,204.574	18.12	0.88	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			18.45850	18.45850	18.25480	18.25480		19.47	0.00	0.00	0	6,298.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.86600	18.86600	18.65760	18.65760		19.58	0.00	0.00	0	5,887.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	333.76200	0.33376	378.66500	0.37867	333.762	17.89	0.18	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	458.45080	0.45845	520.33580	0.52034	458.451	17.83	0.23	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	822.72890	0.82273	775.48640	0.77549	822.729	21.69	0.35	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	628.82790	0.62883	593.99980	0.59400	628.828	22.89	0.28	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			103.94971	103.94971	103.41655	103.41655			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			101.24509	101.24509	100.69628	100.69628			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.22571	100.22571	100.22036	100.22036			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.28905	100.28905	100.27846	100.27846			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.74538	100.74538	100.72270	100.72270			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.24427	100.24427	100.22185	100.22185			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			101.47967	101.47967	101.11977	101.11977			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			101.03665	101.03665	100.65693	100.65693			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			459.85100	459.85100	461.84600	461.84600			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			468.18100	468.18100	470.10600	470.10600			0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future			477.08900	477.08900	478.96100	478.96100			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			527.81200	527.81200	532.07600	532.07600			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			537.37400	537.37400	541.59300	541.59300			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			547.59900	547.59900	551.79300	551.79300			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			479.02000	479.02000	483.75200	483.75200			0.00	1,973,562,400.00	412	296.00
ALBI	On 05/05/2016	Index Future			487.69700	487.69700	492.40400	492.40400			0.00	1,360,674,630.00	279	400.00

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 04/08/2016	Index Future			496.97700		496.97700		501.67800	501.67800			0.00	660,979,410.00	133	133.00
ALBI	On 03/11/2016	Index Future			507.26300		507.26300		511.92100	511.92100			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.43600		11.43600		11.41050	11.41050		16.21	0.00	0.00	0	13,398.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	2.91610		0.00292		2.78050	0.00278	2.916	20.09	0.01	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,048.73830		1.04874		1,024.18080	1.02418	1,048.738	16.91	0.95	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	48.04310		0.04804		55.26550	0.05527	48.043	16.32	0.14	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	268.79160		0.26879		265.07920	0.26508	268.792	16.21	0.53	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	264.07830		0.26408		260.56370	0.26056	264.078	16.23	0.53	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	23.19250		0.02319		25.71610	0.02572	23.193	19.14	0.07	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.59040		11.59040		11.56580	11.56580		16.73	0.00	0.00	0	2,819.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.76650		11.76650		11.74240	11.74240		16.22	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.93990		11.93990		11.91660	11.91660		16.17	0.00	0.00	0	69.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.53790		11.53790		11.50580	11.50580		15.31	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.74490		11.74490		11.71350	11.71350		16.07	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			15.95290		15.95290		15.75530	15.75530		19.91	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.30530		16.30530		16.10620	16.10620		20.20	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.43360		2.43360		2.42800	2.42800		21.13	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.44720		2.44720		2.44210	2.44210		20.38	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.36920		2.36920		2.34380	2.34380		21.17	0.00	0.00	0	60.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.41840		2.41840		2.39300	2.39300		21.59	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			128.56206		128.56206		128.52056	128.52056			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
ES33	On 04/02/2016	Bond Future			10.77586		77.40873		10.61690	78.41126			0.00	127,724,404.50	1,650	350.00
ES33	On 05/05/2016	Bond Future			10.87659		75.01937		10.71504	76.02251			0.00	123,781,960.50	1,650	8,426.00

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 04/08/2016	Bond Future	10.97005		76.46294		10.80547	77.47004			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	11.04635		74.23796		10.87991	75.24400			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	10.90058		81.79904		10.74656	82.89831			0.00	192,227,744.00	2,350	400.00
ES42	On 05/05/2016	Bond Future	11.00066		79.01836		10.84396	80.11850			0.00	185,693,146.00	2,350	6,850.00
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	478.41900		478.41900		482.63900	482.63900			0.00	961,622,190.00	201	173.00
GOVI	On 05/05/2016	GOVI	487.08500		487.08500		491.27100	491.27100			0.00	974,170,000.00	200	329.00
GOVI	On 04/08/2016	GOVI	496.35300		496.35300		500.52400	500.52400			0.00	0.00	0	0.00
GOVI	On 03/11/2016	GOVI	506.62600		506.62600		510.74300	510.74300			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	2.08210		2.08210		2.06750	2.06750		18.36	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.11810		2.11810		2.10340	2.10340		18.61	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.15660		2.15660		2.14150	2.14150		19.01	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.19200		2.19200		2.17670	2.17670		19.37	0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	121.09133		121.09133		121.10253	121.10253			0.00	106,681,461.73	881	2,062.00
I2025	On 05/05/2016	Bond Future	123.26941		123.26941		123.25246	123.25246			0.00	108,600,350.21	881	3,919.00
I2025	On 04/08/2016	Bond Future	124.38459		124.38459		124.34514	124.34514			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	102.04400		102.04400		102.05325	102.05325			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	102.90397		102.90397		102.88967	102.88967			0.00	0.00	0	1,847.00
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	126.72427		126.72427		126.73597	126.73597			0.00	95,676,823.85	755	5,433.00
I2038	On 05/05/2016	Bond Future	129.00358		129.00358		128.98597	128.98597			0.00	101,009,803.14	783	16,301.00
I2038	On 04/08/2016	Bond Future	130.07250		130.07250		130.03130	130.03130			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	127.23385		127.23385		127.24533	127.24533			0.00	0.00	0	227.00
I2046	On 05/05/2016	Bond Future	128.08961		128.08961		128.07455	128.07455			0.00	0.00	0	12,580.00
I2046	On 04/08/2016	Bond Future	130.54906		130.54906		130.50804	130.50804			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	137.23946		137.23946		137.25231	137.25231			0.00	0.00	0	1,424.00
I2050	On 05/05/2016	Bond Future	139.70806		139.70806		139.68872	139.68872			0.00	0.00	0	16,405.00
I2050	On 04/08/2016	Bond Future	140.82254		140.82254		140.77805	140.77805			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IGOV	On 04/02/2016	Index Future		233.50100	233.50100		233.30300	233.30300			0.00	240,506,030.00	103	538.00
IGOV	On 05/05/2016	Index Future		237.70100	237.70100		237.44500	237.44500			0.00	45,163,190.00	19	632.00
IGOV	On 04/08/2016	Index Future		242.21500	242.21500		241.90800	241.90800			0.00	196,194,150.00	81	81.00
IGOV	On 03/11/2016	Index Future		247.20900	247.20900		246.82900	246.82900			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		632.60200	632.60200		632.05100	632.05100			0.00	0.00	0	25.00
ILBI	On 05/05/2016	Index Future		643.33900	643.33900		642.78300	642.78300			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		655.02700	655.02700		654.47000	654.47000			0.00	0.00	0	157.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		7.02000	92.98000		7.02000	92.98000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.15000	92.85000		7.15000	92.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		7.29000	92.71000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.45000	92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.57000	92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.75000	92.25000		7.75000	92.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.94000	92.06000		7.94000	92.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		8.08000	91.92000		8.08000	91.92000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.18000	91.82000		8.18000	91.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.31000	91.69000		8.31000	91.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.40000	91.60000		8.40000	91.60000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.15710	0.15710		0.15640	0.15640			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.15700	0.15700		0.15590	0.15590			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.15660	0.15660		0.15560	0.15560			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.07460	0.07460		0.07680	0.07680			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06740	0.06740		0.06910	0.06910			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06370	0.06370		0.06610	0.06610			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		10.49290	10.49290		10.44390	10.44390		12.39	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		10.62400	10.62400		10.57540	10.57540		14.13	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		10.77390	10.77390		10.72460	10.72460		15.28	0.00	0.00	0	0.00
PULA / R	On 14/03/2016	Foreign Exchange Future		1.41180	1.41180		1.40500	1.40500			0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future		1.42660	1.42660		1.42030	1.42030			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future		1.44260	1.44260		1.43530	1.43530			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future		1.45630	1.45630		1.44910	1.44910			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.09120	1.09120		1.08500	1.08500			0.00	0.00	0	2,025.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future		1.09430	1.09430		1.08810	1.08810			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future		1.09820	1.09820		1.09190	1.09190			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
R186	On 04/02/2016	Bond Future			9.33929		109.22825		9.20508	110.18643		11.98	0.00	2,650,095,801.50	24,262	31,318.00
R186	On 04/02/2016	Bond Future	7.90	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.65	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	11.65	0.00	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	0.00000		0.00000		0.08000	0.00008	0.000	11.65	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	0.00000		0.00000		0.19000	0.00019	0.000	11.65	0.00	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	5,047.63000		5.04763		4,093.49000	4.09349	5,047.630	11.65	1.00	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	4,670.74000		4.67074		3,720.31000	3.72031	4,670.740	11.65	1.00	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	4,295.59000		4.29559		3,351.64000	3.35164	4,295.590	11.65	1.00	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	3,922.20000		3.92220		2,989.30000	2.98930	3,922.200	11.67	1.00	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	3,699.07000		3.69907		2,775.82000	2.77582	3,699.070	11.68	1.00	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	1,124.21000		1.12421		683.22000	0.68322	1,124.210	11.79	0.80	0.00	0	700.00
R186	On 05/05/2016	Bond Future			9.41507		111.20730		9.27915	112.15722		11.70	0.00	2,748,599,626.80	24,716	33,397.00
R186	On 05/05/2016	Bond Future	8.75	Put	5,672.34000		5.67234		5,013.17000	5.01317	5,672.340	11.47	0.76	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	5,123.45000		5.12345		4,502.10000	4.50210	5,123.450	11.50	0.72	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			9.48106		108.04241		9.34282	108.98863		11.60	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			288.77126		288.77126		287.66685	287.66685			0.00	0.00	0	46.00
R197	On 05/05/2016	Bond Future			293.96533		293.96533		292.77377	292.77377			0.00	0.00	0	1,254.00
R197	On 04/08/2016	Bond Future			293.11741		293.11741		291.85844	291.85844			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			237.47677		237.47677		237.49900	237.49900			0.00	0.00	0	946.00
R202	On 05/05/2016	Bond Future			241.74844		241.74844		241.71521	241.71521			0.00	0.00	0	42,536.00
R202	On 04/08/2016	Bond Future			242.94137		242.94137		242.86680	242.86680			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			9.18537		96.12804		9.06640	96.70970		9.24	0.00	212,635,224.48	2,212	2,448.00
R2023	On 05/05/2016	Bond Future			9.27024		93.93918		9.15007	94.50962		9.34	0.00	501,353,403.66	5,337	9,491.00
R2023	On 04/08/2016	Bond Future			9.34275		95.74646		9.22062	96.30886		8.77	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.39051		93.77759		9.26819	94.32456		6.77	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			8.14901		103.46722		8.02059	103.65648		2.13	0.00	1,336,175,679.08	12,914	6,761.00
R203	On 05/05/2016	Bond Future			8.30343		101.17089		8.16848	101.34008		2.01	0.00	1,306,520,873.46	12,914	13,429.00
R203	On 04/08/2016	Bond Future			8.43186		103.11753		8.28414	103.26958		1.63	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.44020		101.05981		8.28385	101.18592		1.36	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			9.70925		87.26838		9.55499	88.33499			0.00	197,226,538.80	2,260	7,171.00

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 05/05/2016	Bond Future			9.78480		88.84950		9.62831	89.91491			0.00	802,844,082.00	9,036	16,778.00
R2030	On 04/08/2016	Bond Future			9.85338		86.55036		9.69410	87.61823			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			9.81925		90.37601		9.66498	91.50680		15.49	0.00	605,971,147.05	6,705	8,176.00
R2032	On 04/02/2016	Bond Future	9.20	Put	4,672.77000		4.67277		3,559.40000	3.55940	4,672.770	15.17	1.00	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	3,894.01000		3.89401		2,812.92000	2.81292	3,894.010	15.21	1.00	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			9.89323		87.85565		9.73676	88.98606		15.98	0.00	600,756,934.70	6,838	7,802.00
R2032	On 04/08/2016	Bond Future			9.95925		89.54630		9.80011	90.68061		15.18	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future			10.00570		87.22408		9.84511	88.35596		12.04	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			9.89439		95.29513		9.95000	94.85615			0.00	0.00	0	1,788.00
R2035	On 05/05/2016	Bond Future			9.96492		92.52058		10.03000	92.01391			0.00	0.00	0	4,105.00
R2035	On 04/08/2016	Bond Future			10.02739		94.30062		10.09000	93.81917			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			9.97412		87.34456		9.81482	88.60451		17.49	0.00	772,912,011.44	8,849	20,759.00
R2037	On 04/02/2016	Bond Future	9.30	Put	5,536.97000		5.53697		4,288.02000	4.28802	5,536.970	17.06	1.00	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	4,426.70000		4.42670		3,212.50000	3.21250	4,426.700	17.12	1.00	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			10.04746		88.92709		9.88578	90.18930		17.26	0.00	809,947,935.72	9,108	39,759.00
R2037	On 04/08/2016	Bond Future			10.11474		86.37891		9.95020	87.64734		17.22	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future			10.15886		88.15450		9.99278	89.42359		13.06	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			8.58223		99.62543		8.46362	99.91907		4.08	0.00	1,245,317,875.00	12,500	17,190.00
R204	On 05/05/2016	Bond Future			8.71329		101.43047		8.59215	101.70620		3.85	0.00	1,267,880,875.00	12,500	28,816.00
R204	On 04/08/2016	Bond Future			8.82959		99.34041		8.70376	99.60139		3.54	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future			8.87924		101.38053		8.75261	101.61818		2.49	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			10.05415		90.73070		9.89485	92.06662		17.98	0.00	0.00	0	0.00
R2040	On 05/05/2016	Bond Future			10.12819		92.37452		9.96645	93.71329		17.75	0.00	0.00	0	1,820.00
R2040	On 04/08/2016	Bond Future			10.19637		89.64220		10.03174	90.98783		17.72	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			10.06403		87.99192		9.89969	89.37608		18.60	0.00	1,202,057,619.12	13,661	12,802.00
R2044	On 05/05/2016	Bond Future			10.13583		89.58617		9.96888	90.97463		18.38	0.00	1,312,706,149.01	14,653	19,518.00
R2044	On 04/08/2016	Bond Future			10.20189		86.92548		10.03188	88.32238		18.36	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future			10.24582		88.71237		10.07407	90.11231		13.92	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			10.04917		91.53553		9.87984	92.98979		18.18	0.00	3,171,431,507.91	34,647	22,942.00
R2048	On 04/02/2016	Bond Future	9.45	Put	5,347.35000		5.34735	3,924.22000	3.92422	5,347.350		17.81	1.00	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	4,415.58000		4.41558	3,045.32000	3.04532	4,415.580		17.85	1.00	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.11632		88.75628		9.94428	90.21607		18.88	0.00	3,062,801,710.24	34,508	60,865.00
R2048	On 04/08/2016	Bond Future			10.17617		90.46391		10.00103	91.93368		17.95	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			10.22170		87.87932		10.04456	89.35361		14.30	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			8.82657		95.34604		8.70784	95.72204		5.70	0.00	397,211,602.64	4,166	19,910.00
R207	On 04/02/2016	Bond Future	7.27	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000	5.51	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	0.00000	0.000	5.51	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.94495		97.07353		8.82429	97.43409		5.46	0.00	404,408,325.98	4,166	30,316.00
R207	On 05/05/2016	Bond Future	7.56	Call	61.79000		0.06179	91.06000	0.09106	61.790		5.27	0.06	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.04967		95.29642		8.92565	95.64449		5.14	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			8.99070		93.35687		8.87682	93.79296		7.27	0.00	395,272,987.58	4,234	39,607.00
R208	On 05/05/2016	Bond Future			9.09059		91.64649		8.97551	92.06901		7.25	0.00	388,031,238.66	4,234	39,228.00
R208	On 04/08/2016	Bond Future			9.17818		93.40997		9.06089	93.82211		6.70	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.22838		91.92300		9.11121	92.31696		5.12	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			9.85877		70.90447		9.69940	71.95548		17.76	0.00	177,757,506.29	2,507	30,538.00
R209	On 04/02/2016	Bond Future	9.52	Put	2,274.49000		2.27449	1,429.57000	1.42957	2,274.490		17.54	0.98	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.92427		69.03929		9.76271	70.09287		18.36	0.00	173,081,500.03	2,507	13,361.00
R209	On 05/05/2016	Bond Future	8.25	Call	97.07000		0.09707	158.85000	0.15885	97.070		17.88	0.04	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	572.47000		0.57247	812.63000	0.81263	572.470		17.88	0.18	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.98249		70.36780		9.81834	71.42764		17.50	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,405.06000		2.40506	2,895.06000	2.89506	2,405.060		17.31	0.41	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,678.87000		5.67887	6,456.19000	6.45619	5,678.870		17.87	0.69	0.00	0	6,000.00
R209	On 03/11/2016	Bond Future			10.02338		68.66041		9.85775	69.72173		13.87	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/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			179.37046		179.37046		179.38721	179.38721			0.00	0.00	0	331.00
R210	On 05/05/2016	Bond Future			180.42510		180.42510		180.40466	180.40466			0.00	0.00	0	847.00
R210	On 04/08/2016	Bond Future			183.88931		183.88931		183.83229	183.83229			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			134.57644		134.57644		134.65495	134.65495			0.00	0.00	0	0.00
R211	On 05/05/2016	Bond Future			136.99703		136.99703		137.04548	137.04548			0.00	0.00	0	2.00
R211	On 04/08/2016	Bond Future			137.89008		137.89008		137.91547	137.91547			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			139.97351		139.97351		139.83203	139.83203			0.00	0.00	0	1,005.00
R212	On 05/05/2016	Bond Future			142.49118		142.49118		142.31448	142.31448			0.00	0.00	0	914.00
R212	On 04/08/2016	Bond Future			143.32012		143.32012		143.11541	143.11541			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			9.73427		81.75284		9.58002	82.77816		15.41	0.00	664,814,094.88	8,132	38,041.00
R213	On 05/05/2016	Bond Future			9.80266		79.68389		9.64634	80.70925		15.87	0.00	647,989,393.48	8,132	17,214.00
R213	On 04/08/2016	Bond Future			9.86258		81.21693		9.70373	82.24576		15.09	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.90638		79.33062		9.74613	80.35760		11.93	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			9.95897		71.21212		9.80464	72.26040		18.36	0.00	591,416,656.60	8,305	16,298.00
R214	On 04/02/2016	Bond Future	9.35	Put	4,297.35000		4.29735	3,267.24000	3.26724	4,297.350	4,297.350	17.94	1.00	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	3,561.80000		3.56180	2,564.77000	2.56477	3,561.800	3,561.800	17.99	1.00	0.00	0	25.00
R214	On 05/05/2016	Bond Future			10.02271		69.20574	9.86630	70.25682			19.04	0.00	574,753,670.70	8,305	17,764.00
R214	On 04/08/2016	Bond Future			10.07908		70.53724	9.92022	71.59443			18.14	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	541.86000		0.54186	709.38000	0.70938	541.860	541.860	17.66	0.13	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,594.16000		1.59416	1,960.18000	1.96018	1,594.160	1,594.160	17.80	0.30	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,390.47000		4.39047	5,063.56000	5.06356	4,390.470	4,390.470	18.33	0.59	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,330.96000		8.33096	9,222.76000	9.22276	8,330.960	8,330.960	18.79	0.81	0.00	0	6,300.00
R214	On 03/11/2016	Bond Future			10.12139		68.68565	9.96113	69.74454			14.42	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			28,217.13000		28,217.13000		27,997.90000	27,997.90000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			11.36580		11.36580		11.29340	11.29340		17.15	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.54370		11.54370		11.47100	11.47100		16.87	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 14/03/2016	Foreign Exchange Future	5.40250	5.40250		5.37680	5.37680		22.02	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.36010	5.36010		5.33720	5.33720		16.14	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.37280	1.37280		1.36470	1.36470			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.30140	1.30140		1.29320	1.29320			0.00	0.00	0	0.00
Total for Derivatives :											37,223,797,746.84	407,973	4,591,003.00
Grand Total:											37,223,797,746.84	407,973	4,591,003.00