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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/02/2016

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 08/02/2016	Any day expiry	15.80280	15.80280	16.19000	16.19000		17.39	0.00	0.00	0	0.00
\$ / R	16.57	Call	5.42610	0.00543	35.94950	0.03595	5.426	24.65	0.03	0.00	0	5,000.00	
\$ / R		On 09/02/2016	Any day expiry	15.79710	15.79710	16.19300	16.19300		18.55	0.00	0.00	0	0.00
\$ / R	16.07	Call	53.96070	0.05396	230.21300	0.23021	53.961	20.61	0.24	0.00	0	2,500.00	
\$ / R		On 10/02/2016	Any day expiry	15.80000	15.80000	16.19600	16.19600		19.29	0.00	0.00	0	4,300.00
\$ / R	16.01	Call	80.77170	0.08077	283.91300	0.28391	80.772	20.28	0.31	0.00	0	5,000.00	
\$ / R	16.45	Call	16.68560	0.01669	79.18440	0.07918	16.686	22.35	0.08	0.00	0	5,000.00	
\$ / R		On 12/02/2016	Any day expiry	15.80580	15.80580	16.20200	16.20200		19.75	0.00	0.00	0	454.00
\$ / R	11.60	Put	0.00000	0.00000	0.02440	0.00002	0.000	31.42	0.00	0.00	0	1,000.00	
\$ / R	15.40	Call	459.57700	0.45958	814.62950	0.81463	459.577	20.87	0.80	0.00	0	1,000.00	
\$ / R	16.69	Call	9.72960	0.00973	52.61970	0.05262	9.730	21.72	0.05	0.00	0	5,000.00	
\$ / R		On 15/02/2016	Any day expiry	15.81460	15.81460	16.21110	16.21110		18.57	0.00	0.00	0	4,330.00
\$ / R		On 16/02/2016	Any day expiry	15.81750	15.81750	16.21410	16.21410		18.65	0.00	0.00	0	924.00
\$ / R		On 17/02/2016	Any day expiry	15.82040	15.82040	16.21710	16.21710		18.72	0.00	0.00	0	300.00
\$ / R		On 19/02/2016	Any day expiry	15.82630	15.82630	16.22320	16.22320		18.81	0.00	0.00	0	0.00
\$ / R	13.93	Call	1,898.34140	1.89834	2,293.95220	2.29395	1,898.341	26.07	0.99	0.00	0	3,600.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	5.08040	0.00508	2.15540	0.00216	5.080	24.10	0.02	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	929.62550	0.92963	1,320.80680	1.32081	929.626	18.39	0.95	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			15.84380	15.84380	16.24130	16.24130		18.60	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.03450	0.00003	0.01840	0.00002	0.035	33.63	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	0.86410	0.00086	0.34110	0.00034	0.864	24.57	0.00	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	1,027.57750	1.02758	1,412.93960	1.41294	1,027.578	19.03	0.93	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	390.90900	0.39091	673.34060	0.67334	390.909	18.40	0.62	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry			15.84670	15.84670	16.24430	16.24430		18.64	0.00	0.00	0	392.00
\$ / R	On 29/02/2016	Any day expiry			15.85550	15.85550	16.25340	16.25340		18.33	0.00	0.00	0	306.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	2.89870	0.00290	1.29950	0.00130	2.899	21.46	0.01	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	1,271.05130	1.27105	1,660.27240	1.66027	1,271.051	19.07	0.95	0.00	0	100.00
\$ / R	On 02/03/2016	Any day expiry			15.86130	15.86130	16.25940	16.25940		18.41	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	1,277.66620	1.27767	1,666.26790	1.66627	1,277.666	18.60	0.95	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	1,268.10720	1.26811	1,656.42420	1.65642	1,268.107	18.58	0.95	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	1,258.55890	1.25856	1,646.58420	1.64658	1,258.559	18.56	0.95	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	15.50	Call	520.85240	0.52085	822.90690	0.82291	520.852	18.04	0.69	0.00	0	27,500.00
\$ / R	On 07/03/2016	Any day expiry			15.87590	15.87590	16.27460	16.27460		18.40	0.00	0.00	0	301.00
\$ / R	On 11/03/2016	Any day expiry			15.88770	15.88770	16.28680	16.28680		18.60	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			15.89660	15.89660	16.29600	16.29600		21.04	0.00	706,111,075.40	44,419	934,633.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.01470	0.00001	0.03610	0.00004	0.015	25.31	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.01840	0.00002	0.04120	0.00004	0.018	25.31	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.04380	0.00004	0.06940	0.00007	0.044	25.31	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.04970	0.00005	0.07500	0.00008	0.050	25.31	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.06380	0.00006	0.09190	0.00009	0.064	25.17	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.07130	0.00007	0.10170	0.00010	0.071	25.08	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.08180	0.00008	0.11540	0.00012	0.082	24.97	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.11040	0.00011	0.15190	0.00015	0.110	24.72	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.16530	0.00017	0.21960	0.00022	0.165	24.39	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	3,346.95390	3.34695	3,746.43980	3.74644	3,346.954	23.73	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.57510	0.00058	0.68430	0.00068	0.575	23.31	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	3,097.26900	3.09727	3,496.78520	3.49679	3,097.269	23.17	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	0.97210	0.00097	1.10270	0.00110	0.972	22.83	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	1.40340	0.00140	1.45900	0.00146	1.403	22.49	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,698.38620	2.69839	3,097.63760	3.09764	2,698.386	22.27	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	2.06150	0.00206	1.75610	0.00176	2.062	22.13	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,400.21930	2.40022	2,798.33260	2.79833	2,400.219	21.59	0.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,350.64940	2.35065	2,748.47720	2.74848	2,350.649	21.47	0.99	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	6.30460	0.00630	3.16370	0.00316	6.305	20.99	0.02	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,143.04400	2.14304	2,539.20320	2.53920	2,143.044	20.97	0.98	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,966.10800	1.96611	2,360.01810	2.36002	1,966.108	20.53	0.98	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	9.71330	0.00971	4.06980	0.00407	9.713	20.51	0.02	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,907.40340	1.90740	2,300.33960	2.30034	1,907.403	20.39	0.97	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,809.93620	1.80994	2,200.94220	2.20094	1,809.936	20.15	0.97	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	16.41650	0.01642	5.64140	0.00564	16.417	19.90	0.04	0.00	0	800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,703.35820	1.70336	2,091.71730	2.09172	1,703.358	19.88	0.96	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	18.57010	0.01857	6.11470	0.00611	18.570	19.76	0.04	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,607.16270	1.60716	1,992.54380	1.99254	1,607.163	19.64	0.95	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,426.67830	1.42668	1,804.52030	1.80452	1,426.678	19.18	0.93	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	30.07830	0.03008	8.52030	0.00852	30.078	19.18	0.07	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,342.47320	1.34247	1,715.69030	1.71569	1,342.473	18.96	0.92	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,240.93180	1.24093	1,608.37160	1.60837	1,240.932	18.70	0.91	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	44.33180	0.04433	12.37160	0.01237	44.332	18.70	0.09	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,195.34440	1.19534	1,560.43350	1.56043	1,195.344	18.58	0.90	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	53.54990	0.05355	16.77800	0.01678	53.550	18.46	0.11	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	75.92370	0.07592	28.78420	0.02878	75.924	18.00	0.15	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	77.30350	0.07730	29.57330	0.02957	77.304	17.97	0.15	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	78.70420	0.07870	30.37930	0.03038	78.704	17.95	0.16	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	83.04550	0.08305	32.90760	0.03291	83.045	17.88	0.16	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	806.53020	0.80653	1,145.42210	1.14542	806.530	17.49	0.79	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	754.82780	0.75483	1,084.45730	1.08446	754.828	17.60	0.77	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	184.49780	0.18450	87.66010	0.08766	184.498	17.87	0.30	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.46	Put	188.02570	0.18803	89.55740	0.08956	188.026	17.89	0.31	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	580.53310	0.58053	870.12960	0.87013	580.533	17.99	0.67	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	568.32560	0.56833	854.74650	0.85475	568.326	18.02	0.66	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	562.28730	0.56229	847.10950	0.84711	562.287	18.04	0.65	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	556.29260	0.55629	839.50860	0.83951	556.293	18.05	0.65	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	544.43420	0.54443	824.41490	0.82441	544.434	18.08	0.64	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	538.57060	0.53857	816.92400	0.81692	538.571	18.10	0.64	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	455.85450	0.45585	709.11550	0.70912	455.854	18.32	0.57	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	359.51390	0.35951	196.18020	0.19618	359.514	18.47	0.47	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	406.11390	0.40611	642.18020	0.64218	406.114	18.47	0.53	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	442.76290	0.44276	253.48980	0.25349	442.763	18.70	0.53	0.00	0	502.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	339.36290	0.33936	549.48980	0.54949	339.363	18.70	0.47	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	267.64660	0.26765	440.54330	0.44054	267.647	19.18	0.39	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	226.59140	0.22659	375.34610	0.37535	226.591	19.55	0.35	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	751.97490	0.75197	485.95920	0.48596	751.975	19.84	0.69	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	186.96800	0.18697	313.74840	0.31375	186.968	19.97	0.30	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	176.01710	0.17602	296.43670	0.29644	176.017	20.11	0.28	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	991.56730	0.99157	689.58020	0.68958	991.567	20.64	0.77	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	138.16730	0.13817	235.58020	0.23558	138.167	20.64	0.23	0.00	0	35,201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	1,075.80370	1.07580	763.73630	0.76374	1,075.804	20.90	0.79	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	1,118.61500	1.11862	801.85120	0.80185	1,118.615	21.04	0.80	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	1,205.13770	1.20514	879.99770	0.88000	1,205.138	21.28	0.82	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	81.33330	0.08133	142.27390	0.14227	81.333	21.71	0.14	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	61.17890	0.06118	108.09560	0.10810	61.179	22.25	0.11	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	21.85320	0.02185	38.91380	0.03891	21.853	24.09	0.04	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			15.89950	15.89950	16.29900	16.29900		18.48	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			15.90250	15.90250	16.30210	16.30210		18.52	0.00	0.00	0	0.00

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\$ / R	On 16/03/2016	Any day expiry	13.34	Put	2.71720	0.00272	2.26430	0.00226	2.717	21.67	0.01	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,302.18410	1.30218	1,682.96340	1.68296	1,302.184	17.29	0.93	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			15.92320	15.92320	16.32350	16.32350		18.44	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	6.40380	0.00640	4.67670	0.00468	6.404	19.81	0.02	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,038.40120	1.03840	1,391.28570	1.39129	1,038.401	17.45	0.84	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			15.94100	15.94100	16.34190	16.34190		18.34	0.00	2,235,030.00	140	140.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.28070	0.00028	0.17970	0.00018	0.281	24.75	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	6.51490	0.00651	4.91760	0.00492	6.515	20.16	0.01	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	853.02510	0.85303	1,175.64400	1.17564	853.025	17.57	0.75	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	442.61430	0.44261	666.80770	0.66681	442.614	18.47	0.51	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry			15.94690	15.94690	16.34800	16.34800		18.49	0.00	0.00	0	35.00
\$ / R	On 04/04/2016	Any day expiry			15.95880	15.95880	16.36030	16.36030		18.42	0.00	0.00	0	140.00
\$ / R	On 05/04/2016	Any day expiry			15.96170	15.96170	16.36330	16.36330		18.45	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	523.42290	0.52342	761.68750	0.76169	523.423	18.35	0.55	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			15.96470	15.96470	16.36650	16.36650		18.57	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry			15.96760	15.96760	16.36970	16.36970		18.58	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	388.79090	0.38879	574.08020	0.57408	388.791	19.09	0.43	0.00	0	5,000.00
\$ / R	On 11/04/2016	Any day expiry			15.97980	15.97980	15.98300	15.98300		18.52	0.00	1,598,300.00	100	100.00
\$ / R	On 15/04/2016	Any day expiry			15.99200	15.99200	16.39510	16.39510		18.60	0.00	0.00	0	1,960.00
\$ / R	On 18/04/2016	Any day expiry			16.00120	16.00120	16.40470	16.40470		18.52	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	25.79380	0.02579	17.79200	0.01779	25.794	18.33	0.05	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	843.13210	0.84313	1,139.51850	1.13952	843.132	17.71	0.69	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	220.46840	0.22047	322.53840	0.32254	220.468	20.82	0.26	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			16.00730	16.00730	16.41100	16.41100		18.56	0.00	0.00	0	700.00
\$ / R	On 25/04/2016	Any day expiry			16.02260	16.02260	16.42690	16.42690		18.51	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	305.95640	0.30596	434.84250	0.43484	305.956	20.17	0.32	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			16.02570	16.02570	16.43010	16.43010		18.53	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	1.83350	0.00183	1.28320	0.00128	1.833	24.18	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	17.14800	0.01715	12.00510	0.01201	17.148	19.56	0.03	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	742.91790	0.74292	1,006.67780	1.00668	742.918	18.05	0.62	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	461.30910	0.46131	644.97460	0.64497	461.309	19.12	0.45	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	340.34480	0.34034	480.68750	0.48069	340.345	19.94	0.35	0.00	0	10,000.00
\$ / R	On 29/04/2016	Any day expiry			16.03480	16.03480	16.43970	16.43970		18.63	0.00	64,599,000.00	4,000	0.00
\$ / R	On 04/05/2016	Any day expiry			16.70340	16.70340	16.70340	16.70340		0.00	0.00	0.00	0	370.00
\$ / R	On 10/05/2016	Any day expiry			16.06850	16.06850	16.47480	16.47480		18.65	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	58.01780	0.05802	38.98340	0.03898	58.018	17.35	0.09	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	894.74700	0.89475	1,179.59700	1.17960	894.747	17.74	0.67	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			16.07780	16.07780	16.48450	16.48450		18.70	0.00	0.00	0	50.00
\$ / R	On 17/05/2016	Any day expiry			16.09020	16.09020	16.49730	16.49730		18.67	0.00	0.00	0	100.00
\$ / R	On 27/05/2016	Any day expiry			16.12120	16.12120	16.52950	16.52950		18.81	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	4.38500	0.00439	3.31750	0.00332	4.385	23.07	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	26.52550	0.02653	16.76790	0.01677	26.526	18.55	0.04	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	667.34780	0.66735	883.33940	0.88334	667.348	18.77	0.52	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	469.24030	0.46924	626.12750	0.62613	469.240	19.83	0.40	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/05/2016	Any day expiry		16.13360	16.13360		16.54240	16.54240		18.75	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry		16.15220	16.15220		16.56170	16.56170		18.74	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	6.85930	0.00686	5.25510	0.00526	6.859	21.27	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	1,056.82500	1.05683	1,351.18090	1.35118	1,056.825	17.66	0.69	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry		16.15840	16.15840		16.56810	16.56810		18.85	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	122.96970	0.12297	83.25880	0.08326	122.970	17.02	0.14	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	883.71600	0.88372	1,138.35750	1.13836	883.716	18.19	0.61	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry		16.16150	16.16150		16.57130	16.57130		18.85	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future		16.17390	16.17390		16.58420	16.58420		18.74	0.00	102,736,612.80	6,352	102,979.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	6.99030	0.00699	5.32850	0.00533	6.990	21.04	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	12.82380	0.01282	9.44840	0.00945	12.824	18.67	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	14.73350	0.01473	10.12840	0.01013	14.733	18.57	0.02	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	19.91280	0.01991	11.83290	0.01183	19.913	18.36	0.03	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,704.61300	2.70461	3,101.99620	3.10200	2,704.613	18.05	0.96	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	30.71300	0.03071	17.79620	0.01780	30.713	18.05	0.04	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	32.03490	0.03203	18.67610	0.01868	32.035	18.02	0.04	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	82.61770	0.08262	54.47680	0.05448	82.618	17.27	0.10	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	111.62750	0.11163	76.08300	0.07608	111.628	17.01	0.13	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	179.72270	0.17972	117.78030	0.11778	179.723	17.17	0.19	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,443.15890	1.44316	1,783.72310	1.78372	1,443.159	17.23	0.80	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,391.41190	1.39141	1,726.22450	1.72622	1,391.412	17.27	0.78	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	625.16990	0.62517	448.24200	0.44824	625.170	18.51	0.44	0.00	0	25,705.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	754.34410	0.75434	977.95900	0.97796	754.344	18.67	0.54	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.17	Put	720.68650	0.72069	527.06460	0.52706	720.686	18.78	0.48	0.00	0	20,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	700.36220	0.70036	910.74400	0.91074	700.362	18.88	0.51	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	926.94590	0.92695	699.59440	0.69959	926.946	19.36	0.55	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	590.69970	0.59070	770.70800	0.77071	590.700	19.42	0.45	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,027.93680	1.02794	786.62790	0.78663	1,027.937	19.63	0.58	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.92	Put	1,219.87540	1.21988	956.92940	0.95693	1,219.875	20.11	0.62	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	471.11700	0.47112	617.71150	0.61771	471.117	20.12	0.37	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	465.85130	0.46585	610.93250	0.61093	465.851	20.16	0.37	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	438.41420	0.43841	574.97750	0.57498	438.414	20.37	0.35	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	263.26970	0.26327	347.25040	0.34725	263.270	22.04	0.23	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	253.28520	0.25329	334.92540	0.33493	253.285	22.15	0.22	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	239.73910	0.23974	318.18840	0.31819	239.739	22.30	0.21	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	190.04180	0.19004	252.96800	0.25297	190.042	22.95	0.17	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry		16.20800	16.20800		16.61960	16.61960		18.84	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	281.75080	0.28175	191.28860	0.19129	281.751	17.45	0.25	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	600.23110	0.60023	775.29020	0.77529	600.231	19.60	0.44	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry		16.22040	16.22040		16.63250	16.63250		18.97	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	5.69390	0.00569	4.48240	0.00448	5.694	21.38	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	31.43160	0.03143	19.58820	0.01959	31.432	17.38	0.04	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	621.64590	0.62165	800.10450	0.80010	621.646	19.53	0.45	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	498.92190	0.49892	644.46590	0.64447	498.922	20.26	0.37	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			16.30720	16.30720		16.72260	16.72260		18.93	0.00	0.00	0	0.00
\$ / R	16.60	Put	On 26/07/2016	Any day expiry	1,030.90330	1.03090	806.12300	0.80612	1,030.903	19.42	0.53	0.00	0	7,229.00			
\$ / R	18.19	Call	On 26/07/2016	Any day expiry	360.00140	0.36000	455.03640	0.45504	360.001	22.03	0.26	0.00	0	7,229.00			
\$ / R			On 27/07/2016	Any day expiry	16.31030	16.31030	16.72580	16.72580		19.01	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	6.84250	0.00684	5.53560	0.00554	6.843	20.27	0.01	0.00	0	250.00			
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	34.50850	0.03451	20.88130	0.02088	34.508	16.55	0.04	0.00	0	150.00			
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	580.28870	0.58029	731.95710	0.73196	580.289	20.29	0.39	0.00	0	250.00			
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	502.75730	0.50276	632.88610	0.63289	502.757	20.84	0.35	0.00	0	150.00			
\$ / R			On 11/08/2016	Any day expiry	16.35740	16.35740	16.77500	16.77500		19.08	0.00	0.00	0	0.00			
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	13.49870	0.01350	10.87990	0.01088	13.499	17.22	0.02	0.00	0	2,000.00			
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	1,297.71950	1.29772	1,593.59410	1.59359	1,297.719	17.74	0.68	0.00	0	2,000.00			
\$ / R			On 15/08/2016	Any day expiry	16.37040	16.37040	16.78850	16.78850		19.07	0.00	0.00	0	105.00			
\$ / R			On 26/08/2016	Any day expiry	16.40640	16.40640	16.82570	16.82570		19.19	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	8.90200	0.00890	7.19650	0.00720	8.902	19.68	0.01	0.00	0	250.00			
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	37.01920	0.03702	19.45260	0.01945	37.019	15.87	0.04	0.00	0	150.00			
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	548.72260	0.54872	675.99290	0.67599	548.723	21.15	0.34	0.00	0	250.00			
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	501.82240	0.50182	617.61140	0.61761	501.822	21.52	0.32	0.00	0	150.00			
\$ / R			On 06/09/2016	Any day expiry	16.44240	16.44240	16.86290	16.86290		19.16	0.00	0.00	0	0.00			
\$ / R			On 08/09/2016	Any day expiry	16.44900	16.44900	16.86970	16.86970		19.18	0.00	0.00	0	0.00			
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	63.15700	0.06316	33.05120	0.03305	63.157	16.01	0.07	0.00	0	48,990.00			
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	688.45250	0.68845	843.60940	0.84361	688.453	20.45	0.40	0.00	0	48,990.00			
\$ / R			On 09/09/2016	Any day expiry	16.45220	16.45220	16.87310	16.87310		19.18	0.00	0.00	0	0.00			
\$ / R			On 13/09/2016	Any day expiry	16.46530	16.46530	16.88660	16.88660		19.24	0.00	0.00	0	0.00			
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	295.79000	0.29579	205.98840	0.20599	295.790	17.34	0.22	0.00	0	1,000.00			
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	417.61190	0.41761	511.87720	0.51188	417.612	22.48	0.26	0.00	0	1,000.00			
\$ / R			On 15/09/2016	Any day expiry	16.47190	16.47190	16.89340	16.89340		19.25	0.00	0.00	0	259.00			
\$ / R			On 19/09/2016	Foreign Exchange Future	16.48490	16.48490	16.90690	16.90690		19.24	0.00	4,154,194.80	252	121,292.00			
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	21.59310	0.02159	16.31290	0.01631	21.593	14.95	0.03	0.00	0	405.00			
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	180.81850	0.18082	115.79130	0.11579	180.818	16.76	0.15	0.00	0	17,500.00			
\$ / R	17.50	Call	On 19/09/2016	Foreign Exchange Future	674.37040	0.67437	821.13520	0.82114	674.370	20.72	0.39	0.00	0	405.00			
\$ / R	17.70	Call	On 19/09/2016	Foreign Exchange Future	626.42230	0.62642	761.63770	0.76164	626.422	21.03	0.37	0.00	0	10,000.00			
\$ / R	19.55	Call	On 19/09/2016	Foreign Exchange Future	324.25650	0.32426	394.96590	0.39497	324.257	23.53	0.21	0.00	0	17,500.00			
\$ / R			On 28/09/2016	Any day expiry	16.51440	16.51440	16.93730	16.93730		19.26	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	11.63120	0.01163	9.03520	0.00904	11.631	19.26	0.01	0.00	0	250.00			
\$ / R	13.50	Put	On 28/09/2016	Any day expiry	38.31500	0.03832	18.57900	0.01858	38.315	15.22	0.04	0.00	0	150.00			
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	541.26020	0.54126	654.15970	0.65416	541.260	21.83	0.32	0.00	0	250.00			
\$ / R	18.41	Call	On 28/09/2016	Any day expiry	511.10190	0.51110	619.09950	0.61910	511.102	22.04	0.30	0.00	0	150.00			
\$ / R			On 26/10/2016	Any day expiry	16.60600	16.60600	17.03200	17.03200		19.53	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	15.06690	0.01507	9.91110	0.00991	15.067	19.17	0.01	0.00	0	250.00			
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	32.25630	0.03226	23.15990	0.02316	32.256	14.21	0.04	0.00	0	150.00			
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	528.86530	0.52887	632.43260	0.63243	528.865	22.39	0.29	0.00	0	250.00			
\$ / R	18.85	Call	On 26/10/2016	Any day expiry	515.42600	0.51543	616.31130	0.61631	515.426	22.49	0.29	0.00	0	150.00			
\$ / R			On 28/11/2016	Any day expiry	16.71610	16.71610	17.14490	17.14490		19.50	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	17.33620	0.01734	10.77900	0.01078	17.336	18.75	0.02	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	34.34720	0.03435	26.84780	0.02685	34.347	13.90	0.04	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	519.66020	0.51966	611.70980	0.61171	519.660	23.03	0.27	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.77020	16.77020	17.20010	17.20010		19.55	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.78710	16.78710	17.21730	17.21730		19.61	0.00	8,393,550.00	500	13,803.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	17.68740	0.01769	12.89180	0.01289	17.687	18.36	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	24.60390	0.02460	18.50390	0.01850	24.604	13.86	0.03	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	33.20490	0.03320	18.97070	0.01897	33.205	14.13	0.04	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	45.68790	0.04569	19.51690	0.01952	45.688	14.45	0.05	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	346.56530	0.34657	239.60290	0.23960	346.565	17.34	0.21	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	367.63300	0.36763	260.20390	0.26020	367.633	17.40	0.22	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	373.79500	0.37380	266.27250	0.26627	373.795	17.41	0.22	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	438.98620	0.43899	331.51170	0.33151	438.986	17.58	0.25	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,897.78400	1.89778	2,208.04590	2.20805	1,897.784	17.75	0.73	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	548.98120	0.54898	422.70200	0.42270	548.981	17.83	0.29	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	677.14670	0.67715	528.00140	0.52800	677.147	18.15	0.33	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	775.63930	0.77564	606.08790	0.60609	775.639	18.44	0.36	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	880.73330	0.88073	695.72230	0.69572	880.733	18.73	0.39	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,032.56840	1.03257	829.46640	0.82947	1,032.568	19.12	0.42	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,067.79980	1.06780	860.76990	0.86077	1,067.800	19.21	0.43	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,164.27210	1.16427	946.97860	0.94698	1,164.272	19.44	0.45	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	1,207.59980	1.20760	985.92180	0.98592	1,207.600	19.55	0.46	0.00	0	15,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.51	Put	1,703.84640	1.70385	1,442.87470	1.44287	1,703.846	20.53	0.55	0.00	0	7,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	747.12590	0.74713	874.13790	0.87414	747.126	21.77	0.36	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	661.52940	0.66153	773.13870	0.77314	661.529	22.34	0.32	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	645.64810	0.64565	754.28430	0.75428	645.648	22.45	0.32	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	642.18640	0.64219	750.17460	0.75017	642.186	22.48	0.31	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	617.03070	0.61703	720.27880	0.72028	617.031	22.67	0.30	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	601.00000	0.60100	701.20870	0.70121	601.000	22.80	0.30	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	535.60760	0.53561	623.31280	0.62331	535.608	23.37	0.27	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	528.97040	0.52897	615.39580	0.61540	528.970	23.44	0.26	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	521.43410	0.52143	606.08300	0.60608	521.434	23.52	0.26	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	507.78710	0.50779	585.09500	0.58510	507.787	23.78	0.25	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	495.76980	0.49577	566.50780	0.56651	495.770	24.02	0.25	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	488.67310	0.48867	555.48440	0.55548	488.673	24.17	0.24	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	476.76680	0.47677	536.92920	0.53693	476.767	24.43	0.24	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	432.41040	0.43241	483.03080	0.48303	432.410	25.53	0.21	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	425.95260	0.42595	475.17900	0.47518	425.953	25.72	0.21	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	407.96760	0.40797	453.30820	0.45331	407.968	26.27	0.20	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			17.03460	17.03460	17.46220	17.46220		20.06	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,248.86580	1.24887	1,034.43130	1.03443	1,248.866	19.62	0.43	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	564.71030	0.56471	621.04380	0.62104	564.710	25.68	0.24	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.25770	17.25770	17.67520	17.67520		20.66	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.89660	15.89660	16.29600	16.29600		21.04	0.00	1,271,728.00	80	1,151.00

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 13/06/2016	Foreign Exchange Future		16.17390	16.17390		16.58420	16.58420		18.74	0.00	161,739.00	10	169.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future		16.48490	16.48490		16.90690	16.90690		19.24	0.00	0.00	0	93.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future		16.78710	16.78710		17.21730	17.21730		19.61	0.00	0.00	0	0.00
£ / R	On 26/02/2016	Any day expiry		23.13160	23.13160		23.65340	23.65340		19.65	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry		23.14450	23.14450		23.66670	23.66670		19.43	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry		23.17430	23.17430		23.69780	23.69780		19.48	0.00	0.00	0	115.00
£ / R	On 14/03/2016	Foreign Exchange Future		23.20520	23.20520		23.72950	23.72950		19.48	0.00	9,374,900.80	404	34,574.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	23.01060	0.02301	16.84210	0.01684	23.011	19.60	0.04	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	149.59560	0.14960	83.50540	0.08351	149.596	18.39	0.19	0.00	0	6,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	559.97230	0.55997	345.87500	0.34587	559.972	19.43	0.47	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	329.38770	0.32939	523.53010	0.52353	329.388	20.60	0.33	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	103.88530	0.10389	181.93910	0.18194	103.885	22.42	0.13	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry		23.34670	23.34670		23.87600	23.87600		19.62	0.00	0.00	0	116.00
£ / R	On 13/06/2016	Foreign Exchange Future		23.61690	23.61690		24.15630	24.15630		19.69	0.00	9,446,760.00	400	2,966.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	853.00480	0.85300	1,090.91050	1.09091	853.005	20.40	0.43	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	369.26100	0.36926	488.14620	0.48815	369.261	22.63	0.22	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry		24.03010	24.03010		24.58220	24.58220		19.66	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	312.71660	0.31272	238.27760	0.23828	312.717	18.00	0.17	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	879.87070	0.87987	1,071.81060	1.07181	879.871	21.29	0.36	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		24.08440	24.08440		24.63780	24.63780		19.61	0.00	0.00	0	890.00
£ / R	On 19/12/2016	Foreign Exchange Future		24.54210	24.54210		25.10630	25.10630		19.42	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future		0.13601	0.13601		0.13738	0.13738		22.47	0.00	360,285.19	2,649	5,897.00
¥ / R	On 13/06/2016	Foreign Exchange Future		0.13875	0.13875		0.14018	0.14018		21.01	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future		0.14193	0.14193		0.14340	0.14340		20.59	0.00	0.00	0	947.00
€ / R	On 19/02/2016	Any day expiry		17.73260	17.73260		17.85980	17.85980		19.85	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	1.43640	0.00144	1.32740	0.00133	1.436	27.02	0.00	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	1,679.34000	1.67934	1,806.67340	1.80667	1,679.340	24.24	0.98	0.00	0	100.00
€ / R	On 24/02/2016	Any day expiry		17.75040	17.75040		17.87760	17.87760		19.58	0.00	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry		17.75420	17.75420		17.88160	17.88160		19.67	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry		17.76010	17.76010		17.89150	17.89150		19.34	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future		17.82250	17.82250		17.95210	17.95210		19.55	0.00	689,677,282.50	38,697	78,284.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.17440	0.00017	0.17780	0.00018	0.174	28.79	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.23890	0.00024	0.24940	0.00025	0.239	28.47	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	0.88650	0.00089	1.00360	0.00100	0.887	27.05	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	1.25640	0.00126	1.44540	0.00145	1.256	26.66	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	2.77430	0.00277	3.41940	0.00342	2.774	24.61	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,926.35770	2.92636	3,056.66590	3.05667	2,926.358	23.27	0.99	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	3.85770	0.00386	4.56590	0.00457	3.858	23.27	0.01	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	4.12570	0.00413	4.84310	0.00484	4.126	23.00	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	2,459.11450	2.45911	2,589.43240	2.58943	2,459.115	21.16	0.99	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	6.61450	0.00661	7.33240	0.00733	6.615	21.16	0.01	0.00	0	25,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,886.03270		1.88603	2,015.89100	2.01589	1,886.033		18.56	0.97	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,836.93980		1.83694	1,966.70690	1.96671	1,836.940		18.33	0.97	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,693.98320		1.69398	1,819.52420	1.81952	1,693.983		18.37	0.95	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,553.69270		1.55369	1,677.51280	1.67751	1,553.693		18.41	0.94	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	1,033.18340		1.03318	1,144.44940	1.14445	1,033.183		18.58	0.82	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			17.78060		17.78060	17.90940	17.90940			19.61	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			17.78810		17.78810	17.91710	17.91710			19.67	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			17.81590		17.81590	17.94550	17.94550			19.54	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			17.83490		17.83490	17.96470	17.96470			19.43	0.00	0.00	0	25.00
€ / R	On 29/04/2016	Any day expiry			17.84970		17.84970	17.97970	17.97970			19.42	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			17.86670		17.86670	17.99720	17.99720			19.19	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.88770		17.88770	18.01860	18.01860			19.27	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			18.18240		18.18240	18.31990	18.31990			19.49	0.00	12,182,208.00	670	40,460.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	15.92580		0.01593	15.29300	0.01529	15.926		20.53	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,330.09470		2.33009	2,455.42670	2.45543	2,330.095		18.40	0.89	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			18.59610		18.59610	18.74150	18.74150			19.52	0.00	0.00	0	6,298.00
€ / R	On 19/12/2016	Foreign Exchange Future			19.00400		19.00400	19.15360	19.15360			19.65	0.00	0.00	0	5,887.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	321.51870		0.32152	293.10900	0.29311	321.519		18.23	0.17	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	438.65750		0.43866	404.86610	0.40487	438.658		18.13	0.22	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	853.78150		0.85378	891.23850	0.89124	853.781		21.52	0.36	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	649.39110		0.64939	674.43090	0.67443	649.391		22.68	0.29	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.55979		102.55979	103.52111	103.52111				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.79481		99.79481	100.79898	100.79898				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.14572		100.14572	100.18565	100.18565				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.17872		100.17872	100.23979	100.23979				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.51640		100.51640	100.65515	100.65515				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.97332		99.97332	100.13450	100.13450				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.56847		100.56847	101.11887	101.11887				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.08367		100.08367	100.66278	100.66278				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			464.41900		464.41900	461.41300	461.41300				0.00	9,288,380.00	2	0.00
AL37	On 05/05/2016	Index Future			472.35400		472.35400	469.76800	469.76800				0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future			481.31800		481.31800	478.69100	478.69100				0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			535.72500		535.72500	529.82100	529.82100				0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			544.65400		544.65400	539.41300	539.41300				0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			554.99100		554.99100	549.65900	549.65900				0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 04/02/2016	Index Future			486.16800		486.16800		480.79700	480.79700			0.00	860,517,360.00	177	0.00
ALBI	On 05/05/2016	Index Future			494.09800		494.09800		489.50200	489.50200			0.00	79,055,680.00	16	515.00
ALBI	On 04/08/2016	Index Future			503.47600		503.47600		498.80000	498.80000			0.00	0.00	0	133.00
ALBI	On 03/11/2016	Index Future			513.91700		513.91700		509.13400	509.13400			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.47730		11.47730		11.54630	11.54630		14.92	0.00	6,082,969.00	530	12,867.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	1.92530		0.00193		2.25270	0.00225	1.925	20.17	0.01	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,086.20210		1.08620	1,154.17240	1.15417		1,086.202	16.88	0.97	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	30.88190		0.03088	30.69050	0.03069		30.882	15.40	0.11	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	263.40320		0.26340	319.01660	0.31902		263.403	14.93	0.56	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	257.95500		0.25796	313.14230	0.31314		257.955	14.92	0.56	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	17.26260		0.01726	24.11060	0.02411		17.263	18.06	0.06	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.62920		11.62920	11.70200	11.70200			15.99	0.00	0.00	0	3,317.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.80280		11.80280	11.88000	11.88000			15.87	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.97510		11.97510	12.05430	12.05430			15.99	0.00	0.00	0	69.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.64040		11.64040	11.74360	11.74360			14.39	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.84590		11.84590	11.95380	11.95380			15.59	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			15.99640		15.99640	16.11510	16.11510			20.27	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.34300		16.34300	16.46980	16.46980			20.42	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.40610		2.40610	2.44530	2.44530			21.98	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.42080		2.42080	2.45810	2.45810			20.27	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.38880		2.38880	2.40600	2.40600			21.16	0.00	764,416.00	320	60.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.43790		2.43790	2.45590	2.45590			21.67	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			128.62494		128.62494	128.64040	128.64040				0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 04/02/2016	Bond Future	10.56000		78.77516		10.72115	77.75145			0.00	11,107,297.56	141	0.00
ES33	On 05/05/2016	Bond Future	10.67431		76.27872		10.82016	75.36741			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.76159		77.74211		10.91219	76.81461			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	10.83064		75.54586		10.98646	74.59755			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	10.69500		83.27226		10.85110	82.14931			0.00	0.00	0	0.00
ES42	On 05/05/2016	Bond Future	10.81401		80.33183		10.94959	79.37398			0.00	0.00	0	7,250.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/02/2016	GOVI	485.09300		485.09300		480.12100	480.12100			0.00	339,565,100.00	70	0.00
GOVI	On 05/05/2016	GOVI	493.06900		493.06900		488.81400	488.81400			0.00	19,722,760.00	4	481.00
GOVI	On 04/08/2016	GOVI	502.42700		502.42700		498.09900	498.09900			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	512.84700		512.84700		508.41800	508.41800			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	2.04290		2.04290		2.09080	2.09080		18.00	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.07800		2.07800		2.12660	2.12660		18.52	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.11460		2.11460		2.16460	2.16460		18.74	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.14950		2.14950		2.19860	2.19860		19.26	0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	121.22185		121.22185		121.23626	121.23626			0.00	249,959,454.70	2,062	0.00
I2025	On 05/05/2016	Bond Future	123.40187		123.40187		123.41606	123.41606			0.00	0.00	0	4,419.00
I2025	On 04/08/2016	Bond Future	124.51257		124.51257		124.52907	124.52907			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	101.98765		101.98765		101.99967	101.99967			0.00	18,867,715.25	185	0.00
I2033	On 05/05/2016	Bond Future	102.84640		102.84640		102.85800	102.85800			0.00	0.00	0	2,032.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/02/2016	Bond Future	126.65392		126.65392		126.66889	126.66889			0.00	688,110,747.36	5,433	0.00
I2038	On 05/05/2016	Bond Future	128.93165		128.93165		128.94625	128.94625			0.00	0.00	0	18,557.00
I2038	On 04/08/2016	Bond Future	129.99174		129.99174		130.00882	130.00882			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	127.16365		127.16365		127.17865	127.17865			0.00	28,866,148.55	227	0.00
I2046	On 05/05/2016	Bond Future	128.01786		128.01786		128.03242	128.03242			0.00	0.00	0	12,807.00
I2046	On 04/08/2016	Bond Future	130.46841		130.46841		130.48553	130.48553			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	137.16324		137.16324		137.17954	137.17954			0.00	195,320,453.76	1,424	0.00
I2050	On 05/05/2016	Bond Future	139.63015		139.63015		139.64573	139.64573			0.00	0.00	0	16,456.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2050	On 04/08/2016	Bond Future		140.73486	140.73486		140.75353	140.75353			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		233.48400	233.48400		233.51000	233.51000			0.00	452,958,960.00	194	0.00
IGOV	On 05/05/2016	Index Future		237.68100	237.68100		237.70900	237.70900			0.00	0.00	0	975.00
IGOV	On 04/08/2016	Index Future		242.18300	242.18300		242.21500	242.21500			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future		247.18700	247.18700		247.21400	247.21400			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		632.51900	632.51900		632.51900	632.51900			0.00	158,129,750.00	25	0.00
ILBI	On 05/05/2016	Index Future		643.18600	643.18600		643.25200	643.25200			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		654.86200	654.86200		654.93200	654.93200			0.00	0.00	0	157.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		7.01000	92.99000		7.02000	92.98000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.12000	92.88000		7.13000	92.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		7.26000	92.74000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.33000	92.67000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.41000	92.59000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.49000	92.51000		7.54000	92.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.66000	92.34000		7.73000	92.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.86000	92.14000		7.92000	92.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		8.00000	92.00000		8.07000	91.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.12000	91.88000		8.18000	91.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.25000	91.75000		8.31000	91.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.36000	91.64000		8.40000	91.60000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.15430	0.15430		0.15810	0.15810			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.15300	0.15300		0.15650	0.15650			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.15290	0.15290		0.15710	0.15710			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.07500	0.07500		0.07650	0.07650			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06660	0.06660		0.06790	0.06790			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06310	0.06310		0.06440	0.06440			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		10.66030	10.66030		10.79410	10.79410		12.40	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		10.78910	10.78910		10.92750	10.92750		13.75	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		10.93770	10.93770		11.07970	11.07970		15.11	0.00	0.00	0	0.00
PULA / R	On 14/03/2016	Foreign Exchange Future		1.40540	1.40540		1.41860	1.41860			0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future		1.42010	1.42010		1.43350	1.43350			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future		1.43560	1.43560		1.44960	1.44960			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future		1.44930	1.44930		1.46360	1.46360			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.12120	1.12120		1.10160	1.10160			0.00	0.00	0	2,000.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future		1.12420	1.12420		1.10470	1.10470			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future		1.12810	1.12810		1.10850	1.10850			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future		9.10000	110.94483		9.28083	109.64419		12.15	0.00	1,467,467,266.41	13,227	0.00
R186	On 05/05/2016	Bond Future		9.18733	112.80546		9.35448	111.62934		11.82	0.00	612,984,869.64	5,434	56,480.00
R186	On 05/05/2016	Bond Future	8.75	Put	4,514.68000	4.51468	5,355.43000	5.35543	4,514.680	11.58	0.67	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	4,026.61000	4.02661	4,821.85000	4.82185	4,026.610	11.61	0.63	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.86	Put	952.17000	0.95217	1,272.00000	1.27200	952.170	12.03	0.23	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.96	Put	804.00000	0.80400	1,086.41000	1.08641	804.000	12.09	0.20	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future		9.24500	109.66512		9.41864	108.46825		11.79	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		288.60706	288.60706		288.64193	288.64193			0.00	13,275,924.76	46	0.00
R197	On 05/05/2016	Bond Future		293.79752	293.79752		293.83167	293.83167			0.00	0.00	0	1,383.00
R197	On 04/08/2016	Bond Future		292.92941	292.92941		292.96927	292.96927			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		237.34344	237.34344		237.37157	237.37157			0.00	171,836,650.56	724	0.00
R202	On 05/05/2016	Bond Future		241.61195	241.61195		241.63970	241.63970			0.00	0.00	0	43,482.00
R202	On 04/08/2016	Bond Future		242.78848	242.78848		242.82075	242.82075			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		8.93500	97.35748		9.10103	96.53992		9.25	0.00	210,097,441.84	2,158	0.00
R2023	On 05/05/2016	Bond Future		9.04480	95.01295		9.18206	94.35734		9.27	0.00	0.00	0	9,781.00
R2023	On 04/08/2016	Bond Future		9.10708	96.83553		9.25092	96.16893		8.68	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future		9.14223	94.89202		9.29382	94.20962		6.69	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		7.89500	103.84204		8.05163	103.61069		2.12	0.00	675,284,786.12	6,503	0.00
R203	On 05/05/2016	Bond Future		8.03087	101.51302		8.18792	101.31568		1.99	0.00	0.00	0	14,595.00
R203	On 04/08/2016	Bond Future		8.09912	103.46050		8.29239	103.26108		1.61	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future		8.00299	101.41311		8.25739	101.20729		1.34	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		9.49000	88.78991		9.65583	87.63566			0.00	597,822,464.03	6,733	0.00
R2030	On 05/05/2016	Bond Future		9.58421	90.21850		9.72972	89.22239			0.00	0.00	0	17,216.00
R2030	On 04/08/2016	Bond Future		9.64655	87.94064		9.79690	86.92690			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		9.60500	91.95230		9.76583	90.76514		15.79	0.00	754,928,383.00	8,210	0.00
R2032	On 05/05/2016	Bond Future		9.69801	89.26936		9.83821	88.25068		16.21	0.00	0.00	0	9,165.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 04/08/2016	Bond Future		9.75830	90.98225		9.90290	89.94546		15.51	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future		9.79797	88.69234		9.94744	87.63221		12.02	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		9.68500	96.97810		9.84586	95.68094			0.00	173,396,842.80	1,788	0.00
R2035	On 05/05/2016	Bond Future		9.76978	94.06662		9.91500	92.91223			0.00	0.00	0	4,019.00
R2035	On 04/08/2016	Bond Future		9.82671	95.87110		9.97635	94.69608			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		9.76000	89.04485		9.92081	87.76299		17.87	0.00	1,741,539,176.30	19,558	0.00
R2037	On 05/05/2016	Bond Future		9.85263	90.45173		9.99261	89.35203		17.55	0.00	0.00	0	40,950.00
R2037	On 04/08/2016	Bond Future		9.91432	87.92789		10.05858	86.80852		17.63	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future		9.95221	89.73813		10.10093	88.59381		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		8.31000	100.30101		8.47134	99.89993		4.04	0.00	1,487,163,075.27	14,827	0.00
R204	On 05/05/2016	Bond Future		8.44589	102.04040		8.59104	101.70873		3.81	0.00	0.00	0	33,081.00
R204	On 04/08/2016	Bond Future		8.53325	99.95645		8.69478	99.62005		3.50	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		8.54335	102.01252		8.72668	101.66693		2.46	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		9.84000	92.53423		10.00081	91.17439		18.36	0.00	0.00	0	0.00
R2040	On 05/05/2016	Bond Future		9.93332	93.99162		10.07330	92.82517		18.05	0.00	0.00	0	1,820.00
R2040	On 04/08/2016	Bond Future		9.99591	91.28516		10.14016	90.09788		18.15	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		9.86500	89.67312		10.02579	88.31064		19.01	0.00	1,147,995,282.24	12,802	0.00
R2044	On 05/05/2016	Bond Future		9.96692	90.99116		10.09653	89.90959		18.70	0.00	0.00	0	20,898.00
R2044	On 04/08/2016	Bond Future		10.02828	88.35238		10.16178	87.25156		18.81	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		10.06691	90.17152		10.20445	89.04601		13.93	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/02/2016	Bond Future		9.85000	93.25057		10.01082	91.86113		18.57	0.00	2,129,563,267.09	22,837	0.00
R2048	On 05/05/2016	Bond Future		9.94736	90.18955		10.07693	89.08667		19.20	0.00	0.00	0	61,942.00
R2048	On 04/08/2016	Bond Future		10.00268	91.91962		10.13600	90.79710		18.39	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		10.04289	89.36773		10.18026	88.22020		14.31	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		8.56000	96.19277		8.73124	95.64779		5.63	0.00	1,602,956,319.28	16,664	0.00
R207	On 05/05/2016	Bond Future		8.68492	97.85265		8.84250	97.37957		5.39	0.00	0.00	0	37,667.00
R207	On 05/05/2016	Bond Future	7.56	Call	108.25000	0.10825	73.02000	0.07302	108.250	5.20	0.09	0.00	0	43.00

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
R207	On 04/08/2016	Bond Future			8.76945		96.08510		8.93985	95.60456		5.07	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			8.73000		94.35893		8.90109	93.69981		7.18	0.00	3,467,785,036.43	36,751	0.00
R208	On 05/05/2016	Bond Future			8.84081		92.56660		8.99576	91.99449		7.16	0.00	0.00	0	45,059.00
R208	On 04/08/2016	Bond Future			8.91369		94.34256		9.07824	93.76100		6.61	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			8.94548		92.87773		9.12154	92.28215		5.04	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			9.64500		72.31994		9.80574	71.25145		18.13	0.00	2,191,438,821.88	30,302	0.00
R209	On 05/05/2016	Bond Future			9.72501		70.34234		9.86981	69.39166		18.63	0.00	0.00	0	24,051.00
R209	On 05/05/2016	Bond Future	8.25	Call	160.86000		0.16086		114.47000	0.11447	160.860	18.15	0.06	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	837.14000		0.83714		644.56000	0.64456	837.140	18.15	0.23	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.77800		71.69198		9.92685	70.72422		17.89	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	3,039.87000		3.03987		2,612.84000	2.61284	3,039.870	17.70	0.47	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,687.74000		6.68774		6,000.66000	6.00066	6,687.740	18.39	0.74	0.00	0	6,000.00
R209	On 03/11/2016	Bond Future			9.81282		70.01401		9.96606	69.02485		13.88	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/02/2016	Bond Future			179.45529		179.45529		179.47692	179.47692			0.00	8,613,853.92	48	0.00
R210	On 05/05/2016	Bond Future			180.51091		180.51091		180.53200	180.53200			0.00	0.00	0	1,178.00
R210	On 04/08/2016	Bond Future			183.96625		183.96625		183.99086	183.99086			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			134.53946		134.53946		134.55472	134.55472			0.00	0.00	0	0.00
R211	On 05/05/2016	Bond Future			136.95788		136.95788		136.97398	136.97398			0.00	0.00	0	2.00
R211	On 04/08/2016	Bond Future			137.84226		137.84226		137.86097	137.86097			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			139.89432		139.89432		139.91107	139.91107			0.00	699,471.60	5	0.00
R212	On 05/05/2016	Bond Future			142.41018		142.41018		142.42666	142.42666			0.00	256,765,554.54	1,803	3,698.00
R212	On 04/08/2016	Bond Future			143.22942		143.22942		143.24859	143.24859			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
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	9.52000		83.18230		9.68084	82.10585		15.70	0.00	1,893,478,694.90	22,763	0.00
R213	On 05/05/2016	Bond Future	9.60764		80.96605		9.74769	80.04229		16.07	0.00	90,277,145.75	1,115	33,568.00
R213	On 04/08/2016	Bond Future	9.66200		82.51922		9.80632	81.57912		15.39	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future	9.69917		80.66218		9.84825	79.70096		11.90	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	9.75500		72.60330		9.91078	71.53658		18.76	0.00	947,473,065.00	13,050	0.00
R214	On 05/05/2016	Bond Future	9.83876		70.44469		9.97324	69.53528		19.35	0.00	0.00	0	21,269.00
R214	On 04/08/2016	Bond Future	9.89039		71.79602		10.02859	70.87029		18.56	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	756.91000	0.75691	621.06000	0.62106	756.910	18.07	0.16	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	2,052.99000	2.05299	1,752.34000	1.75234	2,052.990	18.22	0.35	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	5,227.68000	5.22768	4,664.11000	4.66411	5,227.680	18.82	0.64	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,434.28000	9.43428	8,675.39000	8.67539	9,434.280	19.44	0.84	0.00	0	6,300.00
R214	On 03/11/2016	Bond Future	9.92716		69.97254		10.06939	69.02623		14.43	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	28,160.78000	28,160.78000		28,560.71000	28,560.71000				0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	11.36820	11.36820		11.41680	11.41680			16.34	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.54190	11.54190		11.59100	11.59100			16.43	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	5.40960	5.40960		5.50120	5.50120			13.24	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.36990	5.36990		5.45460	5.45460			15.96	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.36050	1.36050		1.39220	1.39220				0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.28060	1.28060		1.30970	1.30970				0.00	0.00	0	0.00
Total for Derivatives :												26,373,463,252.03	346,831	4,476,210.00
Grand Total:												26,373,463,252.03	346,831	4,476,210.00